

Course Title	Empirical Econometrics																																										
Course Code	EBC2090																																										
ECTS Credits	6,5																																										
Assessment	Whole/Half Grades																																										
Period	<table><tr><th>Period</th><th>Start</th><th>End</th><th>Mon</th><th>Tue</th><th>Wed</th><th>Thu</th><th>Fri</th></tr><tr><td>2</td><td>31-10-2022</td><td>16-12-2022</td><td></td><td>X</td><td></td><td>X</td><td></td></tr></table>	Period	Start	End	Mon	Tue	Wed	Thu	Fri	2	31-10-2022	16-12-2022		X		X																											
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2	31-10-2022	16-12-2022		X		X																																					
Level	Intermediate																																										
Coordinator	Ines Wilms For more information:i.wilms@maastrichtuniversity.nl																																										
Language of instruction	English																																										
Goals	An insight into the proper use of econometric methods in economic and business research: Learn how to use the basic toolkit of econometrics, including software (EViews, Stata); Conduct a small-scale empirical research project, present it and report on it in a term paper; Know how to interpret applied econometric studies and how to evaluate them with regard to their theoretical and practical relevance.																																										
Description	<p>PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. A RE-EMERGENCE OF THE CORONAVIRUS AND NEW COUNTERMEASURES BY THE DUTCH GOVERNMENT MIGHT FORCE COORDINATORS TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS.</p> <p>Econometric methods at an intermediate level, with an emphasis on applications from macroeconomics and finance, the choice of an adequate model, the testing of assumptions and the interpretation of results. The topics covered will include modelling non-stationary time series and error correction models.</p>																																										
Literature	Wooldridge, J.M., Introductory Econometrics, a modern approach, 6th ed., Cengage Learning, 2016.																																										
Prerequisites	<p>This course requires a good background in algebra, statistics, regression models, and extensions such as dummy variables, interactions, and logarithmic transformations. Students are assumed to have already studied the equivalent of Chapters 1 to 7 and 10 of Wooldridge's textbook, as covered in the course EBC2011, the Economics version of Quantitative Methods III. Other students will need to invest some time and effort in catching up.</p> <p>THIS COURSE IS THE NATURAL SEQUENCE TO QM III IES (course code EBC2011) AND USES THE SAME TEXTBOOK. IT IS NOT MEANT TO BE A FIRST COURSE IN ECONOMETRICS OR REGRESSION ANALYSIS.</p> <p>Attendance of the opening lecture is essential in view of the assignment of case or country studies. An advanced level of English.</p>																																										
Teaching methods	PBL / Presentation / Lecture / Assignment / Groupwork / Research / Skills																																										
Assessment methods	Final Paper / Attendance / Participation / Assignment / Presentation																																										
Evaluation in previous academic year	For the complete evaluation of this course please click http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM																																										
This course belongs to the following programme / specialisation	<table><tr><td>Bachelor Economics and Business Economics - Economics</td><td>Year 3 Quantitative Economics Elective(s)</td></tr><tr><td>Bachelor Economics and Business Economics - Emerging Markets</td><td>Year 3 Elective Course(s)</td></tr><tr><td>Bachelor Economics and Business Economics - Economics and Management of Information</td><td>Year 2+3 Quantitative Economics Elective(s)</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Accounting</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Finance</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Inf Mgmt</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Marketing</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Org</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj SCM</td></tr><tr><td>Bachelor Economics and Business Economics - International Business Economics</td><td>Year 3 QE Elec(s) - Maj Strategy</td></tr><tr><td>Bachelor International Business - Emerging Markets</td><td>Year 3 Elective Course(s)</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Accounting</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Finance</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Inf Mgmt</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Marketing</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Org</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj SCM</td></tr><tr><td>Bachelor International Business</td><td>Year 3 QE Elec(s) - Maj Strategy</td></tr><tr><td>SBE Exchange Bachelor</td><td>Bachelor Exchange Courses</td></tr><tr><td>SBE Exchange Master</td><td>Bachelor Exchange Courses</td></tr><tr><td>SBE Non Degree Courses</td><td>Bachelor Courses</td></tr></table>	Bachelor Economics and Business Economics - Economics	Year 3 Quantitative Economics Elective(s)	Bachelor Economics and Business Economics - Emerging Markets	Year 3 Elective Course(s)	Bachelor Economics and Business Economics - Economics and Management of Information	Year 2+3 Quantitative Economics Elective(s)	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Accounting	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Finance	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Inf Mgmt	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Marketing	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Org	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj SCM	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Strategy	Bachelor International Business - Emerging Markets	Year 3 Elective Course(s)	Bachelor International Business	Year 3 QE Elec(s) - Maj Accounting	Bachelor International Business	Year 3 QE Elec(s) - Maj Finance	Bachelor International Business	Year 3 QE Elec(s) - Maj Inf Mgmt	Bachelor International Business	Year 3 QE Elec(s) - Maj Marketing	Bachelor International Business	Year 3 QE Elec(s) - Maj Org	Bachelor International Business	Year 3 QE Elec(s) - Maj SCM	Bachelor International Business	Year 3 QE Elec(s) - Maj Strategy	SBE Exchange Bachelor	Bachelor Exchange Courses	SBE Exchange Master	Bachelor Exchange Courses	SBE Non Degree Courses	Bachelor Courses
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