

Course-Code

Econometrics	25045
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Academic Year

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Semester

2007/08	2	anual
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Group/s

Professors

Office

Telephone

04	Montserrat Farell (Maite Cabeza sem 2)	B3-198	581-2932
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## PROGRAM

### OBJECTIVES OF THE COURSE

In this course we apply statistical techniques to empirically analyze economic models.

### PREREQUISITES

It is very important that the student has already taken successfully the mathematics and statistics courses

### DETAILED CONTENTS

First Semester

I. INTRODUCTION

II. THE CLASSICAL MODEL

II. RESTRICTIONS and HYPOTHESIS TESTS

IV. DUMMY VARIABLES

Second Semester

V. SPECIFICATION ERRORS and MODEL SELECTION

VI. COLLINEARITY

VII. GENERALIZED LEAST SQUARES

VIII. DYNAMIC MODELS

### REFERENCES

Gujarati, D., *Basic Econometrics*, Second Edition, McGraw-Hill.

Maddala, G.S., *Introduction to Econometrics*, Second Edition, Macmillan.

Kmenta, J., *Elements of Econometrics*, Second Edition, MacMillan.

Johnston, *Econometric Methods*

### EXAM RULES AND EVALUATIONS

There will be a partial exam in the first semester (13/02 at 17:30). There will be two official final exams (30/06 at 9) and (04/09 at 17:30). Every final exam will have two parts, one per semester. The grade in the partial or in a part of a final exam will average with the other part in the other subsequent final exam, always in the same academic year 2007-2008.

Optionally for the first semester there will be an exercise to turn in that can count as part of the grade. The grade for the semester will be the maximum between the exam grade and the weighted average of the exam (75%) and the exercise (25%).

You pass the course if you average a minimum of a 5 between the two semester evaluations, or if you obtain a 5 in a final exam.

CLASS WEB PAGE: (first semester) <http://pareto.uab.es/mfarell/econometria>

OFFICE HOURS: (first semester) Thur.: 12-1:30 and Fri. 3-4:30