COURSE OF STUDY Laurea Triennale Economia e Commercio

ACADEMIC YEAR *2023-2024*

ACADEMIC SUBJECT PRINCIPLE OF ECONOMETRICS

General information	
Year of the course	*2023-2024*
Academic calendar (starting and ending date)	*I Semester*
Credits (CFU/ETCS):	*6*
SSD	*SECS-P05*
Language	*Italian*
Mode of attendance	*In presence*

Professor/ Lecturer	
Name and Surname	Stefania Basiglio, Raffaele Lagravinese
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Telephone	
Department and address	*Dipartimento di Economia e Finanza, Largo Abbazia Santa Scolastica*
Virtual room	
Office Hours (and modalities: e.g., by appointment, on line, etc.)	

Work schedule			
Hours			
Total	Lectures	Hands-on (laboratory, workshops, working groups, seminars, field trips)	Out-of-class study hours/ Self-study hours
150	*42*		*90*
CFU/ETCS			
6			

Learning Objectives	The objective of this course is to enable students to critically interpret economic data in order to derive useful information for understanding reality. The course follows both a theoretical and applied approach. The theoretical approach introduces the statistical properties of some tools used by economists to analyze data. The applied approach involves students learning to manipulate and interpret economic data. The exercises will be carried out using free software (such as Gretl or R) to allow students to be self-sufficient in basic econometric analysis.
Course prerequisites	There are no prerequisites for this course; however, the fundamental contents of Microeconomics, Macroeconomics, Statistics I, and Statistics II courses make it easier to understand certain parts of the course.

Teaching strategie	
Expected learning outcomes in terms of	The course aims to provide students with knowledge of the basic concepts of econometrics used for analyzing the economic system as a whole.
Syllabus	

Content knowledge	PART ONE Introduction and Review Chapter 1 Economic Questions and Data Chapter 2 Review of Probability Chapter 3 Review of Statistics PART TWO Fundamentals of Regression Analysis Chapter 4 Linear Regression with One Regressor Chapter 5 Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals Chapter 6 Linear Regression with Multiple Regressors Chapter 7 Hypothesis Tests and Confidence Intervals in Multiple Regression Chapter 8 Nonlinear Regression Functions Chapter 9 Assessing Studies Based on Multiple Regression PART THREE Further Topics in Regression Analysis Chapter 10 Regression with Panel Data Chapter 11 Regression with a Binary Dependent Variable Chapter 12 Instrumental Variables Regression Chapter 13 Experiments and Quasi-Experiments Chapter 14 Prediction with Many Regressors and Big Data PART FOUR Regression Analysis of Economic Time Series Data Chapter 15 Introduction to Time Series Regression and Forecasting Chapter 16 Estimation of Dynamic Causal Effects
Texts and readings	*Introduction to econometrics FOURTH EDITION* *James H. Stock • Mark W. Watson*
Notes, additional materials	
Repository	*Slides*

Assessment	
Assessment methods	*Written exam*
Assessment criteria	
Final exam and grading criteria	
Further information	
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