

**COURSE OF STUDY      Laurea Triennale Economia e Commercio**
**ACADEMIC YEAR 2024-2025**
**ACADEMIC SUBJECT PRINCIPLE OF ECONOMETRICS**

General information	
Year of the course	2024-2025
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	Laura Serlenga
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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			

<b>Learning Objectives</b>	<p>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.</p> <p>The theoretical approach introduces the statistical properties of some tools used by economists to analyse 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.</p>
<b>Course prerequisites</b>	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.

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

<b>Content knowledge</b>	<p>PART ONE Introduction and Review</p> <p>Chapter 1 Economic Questions and Data</p> <p>Chapter 2 Review of Probability</p> <p>Chapter 3 Review of Statistics</p> <p>PART TWO Fundamentals of Regression Analysis</p> <p>Chapter 4 Linear Regression with One Regressor</p> <p>Chapter 5 Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals</p> <p>Chapter 6 Linear Regression with Multiple Regressors</p> <p>Chapter 7 Hypothesis Tests and Confidence Intervals in Multiple Regression</p> <p>Chapter 8 Nonlinear Regression Functions</p> <p>Chapter 9 Assessing Studies Based on Multiple Regression</p> <p>PART THREE Further Topics in Regression Analysis</p> <p>Chapter 11 Regression with a Binary Dependent Variable</p> <p>Chapter 12 Instrumental Variables Regression</p> <p>PART FOUR Regression Analysis of Economic Time Series Data</p> <p>Chapter 15 Introduction to Time Series Regression and Forecasting</p>
<b>Texts and readings</b>	<p><i>Introduction to econometrics FOURTH EDITION</i> James H. Stock • Mark W. Watson</p>
<b>Notes, additional materials</b>	
<b>Repository</b>	<i>Slides</i>

<b>Assessment</b>	
Assessment methods	<i>Written exam</i>
Assessment criteria	
Final exam and grading criteria	
<b>Further information</b>	
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