

Información del Plan Docente

Academic Year	2016/17
Academic center	109 - Facultad de Economía y Empresa
Degree	450 - Degree in Marketing and Market Research
ECTS	6.0
Course	3
Period	Second semester
Subject Type	Compulsory
Module	---

1.Basic info**1.1.Recommendations to take this course****1.2.Activities and key dates for the course****2.Initiation****2.1.Learning outcomes that define the subject****2.2.Introduction****3.Context and competences****3.1.Goals****3.2.Context and meaning of the subject in the degree****3.3.Competences****3.4.Importance of learning outcomes****4.Evaluation****5.Activities and resources****5.1.General methodological presentation**

The learning process that is designed for this subject is based on the following aspects:

A part of the course, which has more to do with the theoretical and methodological content will be presented in the form of master class. In these sessions the fundamental concepts of econometric method will be introduced, focusing on the interpretation of the models and their use. Much theoretical demonstration is removed to give more importance to the interpretation of the models and results

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To emphasize the practical content of the course, students will work with various tools. The teaching materials includes guides for each of the units where the basic content of each one is summarized, and a series of case studies proposed to be solved using the right tools All this information will turn on the Digital Teaching Ring of the University of Zaragoza.

5.2.Learning activities

The teaching program Econometrics course includes the following activities:

Theoretical classes: It will be up approximately 50% of the teaching load of Econometrics and used to present the fundamental concepts of the subject, properly structured in some lessons. The teacher will make a formal presentation of the relevant subject, the student should try to consolidate and extend using recommended literature for this purpose. It is strongly recommended class attendance, participation and taking. Teachers will provide students, with sufficient time, the teaching materials to study the subject without difficulty.

Computer practical classes: This activity will take place in computer classrooms reserved by the Centre for this subject. The aim is: on the one, It's hoped that the student gets used to handle large volumes of quantitative information; Secondly, it is important that students acquire fluency in the use of the most popular, in the field of econometrics, software tools. In these sessions, the teacher will propose some specific practical cases to guide students in the learning process.

5.3.Program

Part 1. INTRODUCTION

Unit 1. Introduction

1.1. What is Econometrics?

1.2. Econometrics Models

1.3. Standars Data Structures

1.4. Econometric Method

PART 2. LINEAL REGRESSION MODEL

Unit 2. Specification and Estimation of Lineal Regression Model

2.1. Lineal Regression Models.

2.1.1.Specification

2.1.2. The Classical Regression Assumption

2.2. Lineal Regression Models. Estimation

2.2.1. Ordinary Least Square

2.2.2 Properties of the Estimated Coefficient Vector

2.2.3. Properties of Estimated Residual Variance

2.3. Interpretation of Ordinary least Squares

2.4. Effects of Data Scaling on OLS Statistics

Unit 3. Inference

3.1. Measures for Goodness of Fit

3.2. Tests about a single constraint.

3.3. Tests about several linear constraints.

Unit 4. Violating the Assumptions of the Linear Regression Model

4.1. Test for Misspecification. The Ramsey Reset Test

4.2. Test for Structural Stability. Use the Dummy Variables

4.3. Test for Heteroskedasticity. White Test

4.4. Detecting Autocorrelation using the Graphical Methods

4.3. Normality of Residuals

PART 3. MODELS WITH QUALITATIVE DEPENDENT VARIABLES

Unit 5. Linear Probability Model

5.1. Specification and Interpretation of LPM

5.2 Main Linear Probability Model Problems

Unit 6 Logistic Probability Models

6.1 Specification

6.2. Estimation

6.3. Interpretation

6.4. Goodness of fit tests

5.4.Planning and scheduling

5.5.Bibliography and recomended resources