Instructor's name	Cosimo MAGAZZINO
BA	- ECONOMICS AND MANAGEMENT (Magistrale EM)
Academic year	2014-2015
Term	Second
Credits	6 CFU
Subject area	SECS-P/05

Course of Econometrics (a.a. 2014-2015)

(Prof. Magazzino Cosimo)

Università degli Studi di Bari Aldo Moro

BA Economics and Management (EM)

Admission criteria

The course contents of Statistics.

Aims of the course

The course objective is to introduce the students to the concepts of econometric analysis, learning to deal with the most important cases in which the tools of classical linear regression are not directly applicable. Among the most important examples of violation of classical assumptions will be considered the case of errors not homoskedastic, not independent, not orthogonal, and measurement errors. The topics will be presented by making extensive use of the statistical-econometric software STATA, to achieve a better understanding of the concepts discussed, and to introduce the student to practice the techniques of estimation and validation based on computational models.

Course outline

I. INTRODUCTION AND REVIEW

1. Economic Questions and Data

2. Review of Probability

3. Review of Statistics

II. FUNDAMENTALS OF REGRESSION ANALYSIS

4. Linear Regression with One Regressor

5. Linear Regression with Multiple Regressors

6. Nonlinear Regression Functions

7. Assessing Studies Based on Multiple Regression

III. FURTHER TOPICS IN REGRESSION ANALYSIS

8. Regression with Panel Data

9. Regression with a Binary Dependent Variable

10. Instrumental Variables Regression

Reading material

- C. Magazzino, *Precorso di Matematica*, McGraw-Hill, 2013.
- J.H. Stock, M.W. Watson, *Introduzione all'econometria*, 3/Ed., Pearson, 2012 (ch. 1-12).
- P.H. Franses, *Breve introduzione all'econometria*, il Mulino, 2004.

Assessment methods

- Esoneri: No
- Prova Scritta: Yes
- Colloquio Orale: Yes

Tutorials

- Corso presente nella zona in e-learning del Sito Web di Facoltà: No

Teaching methods

- Cicli interni di lezione: Yes
- Corsi integrativi: No
- Esercitazioni: No
- Seminari: No
- Attività di laboratorio: Yes
- Project work: Yes
- Visite di studio: No