

## UNIVERSITY COURSE SYLLABUS

**Academic Year 2018-2019**

Identification and Characteristics of Subject			
ID Code	500425	ECTS Credits	6
Name of Subject (Original)	ECONOMETRÍA II		
Name of Subject (English)	ECONOMETRICS II		
Course and Level	<ul style="list-style-type: none"> <li>- Bachelor's Degree in Economics (GECO)</li> <li>- Bachelor's Double Degree in Business Administration and Management, and Economics (DG ADE-ECO)</li> </ul>		
Centre	Faculty of Economics and Business Administration		
Semester	5 <sup>th</sup> (GECO) / 7 <sup>th</sup> (DG ADE-ECO)	Type	Compulsory
Module	Quantitative Methods for Economics		
Area / Field	Statistics-Econometrics		
Academic Personnel			
Name	Office	E-mail	Web-page
RAMAJO HERNÁNDEZ, JULIÁN	137 (Main Building)	<a href="mailto:ramajo@unex.es">ramajo@unex.es</a>	<a href="https://sites.google.com/site/julianramajo">https://sites.google.com/site/julianramajo</a>
RICCI RISQUETE, ALEJANDRO	69 (Department Building)	<a href="mailto:alericci@unex.es">alericci@unex.es</a>	<a href="https://sites.google.com/site/alericciunex">https://sites.google.com/site/alericciunex</a>
Knowledge Area / Field	Quantitative Methods for Economics and Business		
Department	Economics		
Coordinator(s)	Julián Ramajo Hernández		

Content
<b>Overview of Subject Content</b>
<p><b>EXTENSIONS OF THE LINEAR REGRESSION MODEL: INDICATOR (DUMMY) VARIABLES; HETEROSKEDASTICITY; DYNAMIC ECONOMETRIC MODELS; RANDOM REGRESSORS; PANEL DATA MODELS; AND QUALITATIVE AND LIMITED DEPENDENT VARIABLE MODELS.</b></p> <p>The main and secondary objectives of this course are the following:</p> <p>a) The main objectives are to test the basic assumptions of the linear regression model, to propose alternative solutions in case of assumption violation, and to interpret the selected model results from econometric and economic perspectives.</p> <p>b) The secondary objectives are to collect and manage economic data, to use the econometric software <i>gretl</i>, and to evaluate the econometric analyses conducted in different economic studies.</p>
<b>Knowledge Modules</b>
<p>Unit 1. Extensions of the Linear Regression Model: Advanced Topics on Functional Forms</p> <p>Unit 2. Extensions of the Linear Regression Model: Advanced Topics on the Error Term</p> <p>Unit 3. Extensions of the Linear Regression Model: Advanced Topics on Sample Information</p>

Bibliographic References
<p><b>Basic Bibliography</b></p> <p>Hill, R.C., Griffiths, W.E., and Lim, G.C. (2011). Principles of Econometrics, Fourth Edition. Wiley.</p> <p>Adkins, L.C. (2014). Using <i>gretl</i> for Principles of Econometrics, Fourth Edition. [<a href="http://www.learneconometrics.com/gretl/index.html">http://www.learneconometrics.com/gretl/index.html</a>]</p>
<p><b>Supplementary Bibliography</b></p> <p>Gujarati, D.N., and Porter, D.C. (2009). Basic Econometrics, Fifth Edition. McGraw-Hill.</p> <p>Wooldridge, J.M. (2016). Introductory Econometrics. A Modern Approach, Sixth Edition. Cengage Learning.</p>

Learning Tools and Additional Material
<p>Throughout the course, other suitable material (theoretical and practical pdf handouts) will be provided via the University of Extremadura's <i>Campus Virtual</i> [<a href="https://campusvirtual.unex.es/portal/">https://campusvirtual.unex.es/portal/</a>], and the professors of Econometrics' dedicated webpage [<a href="https://sites.google.com/site/rmneconometria/">https://sites.google.com/site/rmneconometria/</a>].</p>

## Tutorial Schedule

**Programmed Tutorial Hours:** (22,5 hours = 9 groups x 2,5 hours)

Professor: Julián Ramajo Hernández

Office #137 (Main Building)

Office hours can be checked at the Faculty of Economics and Business Administration webpage: <https://www.unex.es/conoce-la-uex/centros/eco/centro/profesores>

Professor: Alejandro Ricci Risquete

Office #69 (Department Building)

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**Free-access Tutorial Hours:** (to be published on the Faculty's webpage at the beginning of the academic year)

For a better organization of the tutorial hours, it is recommended that students make an appointment 24–48 hours in advance by sending an e-mail to the professor.

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