

## COURSE PROGRAM

Academic Year: 2019/2020

Identification and characteristics of the course			
Code	500425	ECTS Credits	6
Course name (English)	ECONOMETRICS II		
Course name (Spanish)	ECONOMETRÍA II		
Degree programs	<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>		
Faculty/School	Faculty of Economics and Business Administration		
Semester	5 <sup>th</sup> (GECO) / 7 <sup>th</sup> (DG ADE-ECO)	Type of course	Compulsory
Module	Quantitative Methods for Economics		
Matter	Statistics-Econometrics		
Lecturer/s			
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>
Subject Area	Quantitative Methods for Economics and Business		
Department	Economics		
Coordinating Lecturer (if more than one)	Julián Ramajo Hernández		

Contents
Course outline
<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>
Course syllabus
<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>

Bibliography (basic and complementary)
<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. (2018). Using <i>gretl</i> for Principles of Econometrics, Fifth 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>

Other resources and complementary educational materials
<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>