

ECONOMETRICS 2016-2017

Bachelor Degree:	Business Administration	201G
Course title:	Econometrics	202
Year/Semester:	2016/1	ECTS Credits: 6

DEPARTMENT

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CONTENTS

- UNIT1. Economic and econometric models
- UNIT2. General linear regression model: specification and estimation
- UNIT 3. Linear regression model: hypothesis testing, residual analysis and prediction
- UNIT 4. Estimation under linear constraints; structural change
- UNIT 5. Extensions to the general linear regression model; dummy variables

REFERENCES

Title
Johnston J, Dinardo J. Econometric Methods, McGraw Hill, 2007.
Enders W. Applied Econometric Time Series. Wiley, 2004.
Greene WH. Econometric Analysis. Pearson Education Ltd, 2012.

EVALUATION SYSTEM

Written exam (70%), Homeworks and reports (10%), Exercises (10%), Exercises in the informatics lab (10%)