Course programme 2020/2021

undergraduate studies

graduate studies

Course ID		Fall Semester	Language of the course: English

Course title:	Econometrics II
Course title in Polish:	Ekonometria II

Total course hours:	45.00	ECTS	6

Lecturer:	Elżbieta Misiewicz
Prerequisite(s):	Statistics

I. Course description

Different types of variables. The two-variable regression model, multiple regression. Techniques for dealing with violations of the regression model's assumptions, including autocorrelation, heteroscedasticity, specification error, and measurement error. Dummy variables, time series models, and forecasting. Estimation and verification of economic models will be an important part of the course.
Knowledge of Statistics and knowledge of Excel is required.
Didactic method: lecture, discussion, practical and activating methods (individual work).

II. Course objectives

The objective of the course is to give students the ability to basic econometrics techniques and to prepare them to do their own applied work. Students are encouraged to think of the course as preparation for their research project.

III. Knowledge, skills acquisition

Topic – content summary	Knowledge, Skills
Introduction to Linear Model with two variables - estimating and verification.	Has knowledge about the specification and estimation of the econometric model with two variables.
Introduction Linear Model with more than two variables-estimating the parameters.	Has knowledge about the specification of the econometric model with more than two variables.
Statistical verification of models with more than two variables.	Has knowledge about the verification of econometric models.
Nonlinear Model.	Has knowledge of various forms of the functional relationship of the model.
Work on real data collected from national statistics.	Is able to plan and carry out research on a selected socio-economic phenomenon using modeling.
Building based on own data, estimate, verify and interpret econometric models.	It is able to build (specify, estimate, verify and interpret) econometric models.

IV. Assessment

The condition of passing the course is to achieve assumed learning outcomes.
Students who have completed the classes are allowed to take the exam. Assessment methods of lectures: written exam. Assessment methods of classes: project, homeworks and activity during the classes.

Date: 05/04/2020

Lecturer signature : E. Misiewicz