

Econometrics

332110005/MA ECON BM ECONOM



Content and learning outcomes

Content	This course is to provide a thorough introduction to classic econometric methods including linear and nonlinear regression, (generalized) method of moments, or maximum likelihood in a cross-section and/or time series context. Theoretical analysis as well as practical implementation of these methods is part of this course as well.
Learning outcomes	This course is primarily conceived to acquire a firm understanding of why certain econometric methods work and provide possible remedies for departures from the standard modeling assumptions. An important goal is to show the benefits of combining economic theory, statistical methods to analyze empirical problems in economics.

Teaching and learning methods

Type of course/learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Econometrics	English	open	4 hours	60
Self-study					165

Prerequisites

obligatory	
recommended	

Degree program allocation

Study Program	obligatory/ elective	Semester
Master of Science Economics	elective	1st
Master of Science Mathematics	elective	1st

Requirements for the awarding of credit points (ECTS)

	Credits
Prerequisites for participation	7,5 CP
Types of Assessment (graded, incl. weighting factor)	
Examination language	

Course Cycle	Workload	Duration
Winter term <input checked="" type="checkbox"/> Winter and Summer term <input type="checkbox"/> Summer term <input type="checkbox"/>	225 h	1 Term

Module coordination

Teaching person	See https://basis.uni-bonn.de
Module coordinator	Prof. Dr. Alois Kneip
Institute/Department	Department of Economics

Further Information

(Reading lists, information links etc.)	
--	--