Econometrics II

MA ECON AM ECS ECONOMII

UNIVERSITÄT BONN

Content and learning outcome	
Content	The course introduces students to advanced econometric methods, e.g. non- or semi-parametric regression, bootstrap techniques, computationally intensive methods in a cross-section and/or time series context.
Learning outcome	Students acquire an expert understanding of advanced econometric procedures and of underlying theoretical reasoning. Using the advanced methods learned they should be able to solve methodological problems encountered in empirical work.

Teaching and learning methods

Type of course/ learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Econometrics II	English	30	4 hours	60
Self-study					165

Prerequisites

obligatory	Basic Module *Econometrics*
recommended	

Degree program allocation

Study Program/Study Field/Module Number/Lecture Number	obligatory/ elective	Semester
Economics (M.Sc.)/Econometrics and Statistics, Economic Research/332125036/332025036	elective	2nd
Export*/332192536/332025036		

Requirements for the awarding of credit points (ECTS)		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment Examination language	Written or oral exam or term paper (graded, 100%) English	

Course Cycle		Workload	Duration
Winter term ☐ Summer term ☒	Winter and Summer term ☐	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

* export into other study programs is only possible if contract between faculties exists