

# Econometrics

MA ECON BM ECONOM



## Content and learning outcome

<b>Content</b>	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.
<b>Learning outcome</b>	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 or Econometrics (Ph.D.)	English	120	4 hours	60
Self-study					165

## Prerequisites

<b>obligatory</b>	none
<b>recommended</b>	none

## Degree program allocation

Study Program/Study Field/Module Number/Lecture Number	obligatory/ elective	Semester
Economics M.Sc./ Basic Module /Econometrics: 332110005/332010005 Econometrics (Ph.D.) 332111005/332011005	elective	1 <sup>st</sup> /3 <sup>rd</sup>
Export*/332191005/332010005		

## Requirements for the awarding of credit points (ECTS)

Requirements for the awarding of credit points (ECTS)		Credits
<b>Prerequisites for participation</b>	None	7,5 CP
<b>Types of Assessment</b> <b>Examination language</b>	Written exam (graded, 100%) English	

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

## Module coordination

<b>Teaching person</b>	See <a href="https://basis.uni-bonn.de">https://basis.uni-bonn.de</a>
<b>Module coordinator</b>	Prof. Dr. Alois Kneip
<b>Institute/Department</b>	Department of Economics

## Further Information

<b>Basic Modules</b>	You must choose four out of five basic modules (Mathematics for Economists, Finance, Microeconomics, Macroeconomics, Econometrics). Mathematics for Economists is obligatory. The fifth basic module can be elected in the 3 <sup>rd</sup> semester instead of an advanced module.
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\* export into other study programs is only possible if contract between faculties exists