

15S001

6 ECTS

Quantitative and Statistical Methods I

Overview and Objectives

The objective of this course is to familiarize students with the basic most widely used and up-to-date methodologies of applied econometric data analysis, aimed at giving an understanding of the different techniques and enabling students to conduct empirical research projects.

Course Outline

Part I. Introduction to Regression Analysis

Part II. Linear Regression Model

Part III. Advanced Estimation Methods

Required Activities

The course will be structured into 4 hours of lectures a week. In addition, the students will have to hand in assignments.

Evaluation

Exam (80%) and problem sets / assignments (20%).

Materials

Greene, W. H. *Econometric Analysis*. Prentice Hall.
Various editions

Stock, J. and Watson, M. (2006). *Introduction to Econometrics*. Addison-Wesley.

Additional references will be provided at the beginning of the course.