SYLLABUS

Name of the course:	Basic Econometrics			
Teacher:	Sahil CHOPRA			
University / organisation:	Université Sorbonne Paris Nord			
Language of teaching:	English			
ECTS:	6 ECTS			
Semester (S1, S2, S3 or S4):	☐ S1	☐ S2	☑ S3	☐ S4
Teaching method(s):	☑ Lecture courses		☐ Flipped classroom	
	Other:			
Type(s) of evaluation:	☐ Sitting exam		☐ Written report	
	☐ Oral defence		☑ Group project	
	Other / comments:			
Expected deadline(s) for the evaluation(s)	30/01/2026			
Expected date of final results:	21/02/2026			
Summary of the content:	The goal is to provide students with a practical understanding of the basic linear model and widely used econometric approaches, minimizing focus on technical details and underlying mathematics. Emphasis will be placed on descriptive statistics, regression analysis, hypothesis testing, including topics such as omitted variable bias, multicollinearity, heteroskedasticity, non-linear relations, and binary explanatory variables. Students will also acquire practical skills in R, including coding basics, estimating econometric models, and generating tables and graphs. The course will be a mix of theoretical presentations and hands-on R sessions.			
Indicative list of lectures:	The first two sessions will cover some fundamental concepts in econometrics, as well as basic statistics and probability. Starting from Session 3, we will delve into regression analysis, with dedicated sessions on functional form, dummy variables, and binary response models (linear probability model, logit, and probit). If time allows, we will also provide an introduction to advanced concepts such as difference-in-differences estimations and instrumental variables. The main objective is to provide students with the intuition of the mathematical object they will be manipulating.			

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Short bibliography:	Introduction to econometrics with R, available at https://www.econometrics-with-r.org/ James H. Stock & Mark W. Watson, Introduction to Econometrics, 4 th edition, Pearson. Jeffrey Wooldridge, Introductory Econometrics: A Modern Approach, 7 th Edition, Cengage.