

SYLLABUS

Name of the course:	Econometrics			
Teacher:	Prof. Dr. Salmay Qari			
University / organisation:	Berlin School of Economics and Law (HWR)			
Language of teaching:	English			
ECTS:	6.5			
Semester (S1, S2, S3 or S4):	S1	<input checked="" type="checkbox"/> S2	S3	S4
Teaching method(s):	Lecture courses		Flipped classroom	
	Other:	Seminar (elective)		
Type(s) of evaluation:	<input checked="" type="checkbox"/> Sitting exam		Written report	
	Oral defence		Group project	
	Other / comments:			
Expected deadline(s) for the evaluation(s):	July			
Expected date of final results:	End of semester (30 September)			
Summary of the content:	<p>This course is designed as an in-depth introduction into econometric tools. Students will learn the specific features of different types of data (e.g. continuous and discrete) and the appropriate methods for the analysis. The course will focus on the econometric analysis of policy questions. By the end of course, students will have acquired the necessary skills and knowledge to be able to critically appraise work in the area of applied empirical economics. Further, the module will equip students with the necessary background to be able to study more advanced material in the area of econometrics. Although the course mainly focuses on the analysis of economic questions, the skills developed in this module are equally valuable for analysing questions in different fields (e.g. political science).</p>			
Indicative list of lectures:	<ol style="list-style-type: none"> 1. Introduction 2. The simple linear regression model 3. Multiple Regression Analysis: Estimation 4. Multiple Regression Analysis: Inference 5. Multiple Regression Analysis: Functional form and Further Issues 6. Multiple Regression Analysis with Qualitative Information 7. Regression Analysis with Time Series Data 8. Regression Analysis with Panel Data 9. Instrumental Variables Estimation 			

SYLLABUS

Short bibliography:

Compulsory reading:

Jeffrey M. Wooldridge (2016), "Introductory Econometrics", International Edition, 6th Edition, Cengage Learning

James H. Stock, Mark W. Watson (2007), "Introduction to Econometrics", 2nd Edition, Addison Wesley

The detailed syllabus will be available on moodle.