



## Courses taught in English at the Faculty of Economic Sciences

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| <b>Module No.:</b> M.WIWI-QMW.0005: Econometrics II<br><br><b>Title:</b> <i>Econometrics II</i>                                                                                                                                                                         | <b>Credits:</b><br><br>6                                                  |
| <b>Course Content:</b><br><br>Models with binary explanatory variables, seemingly unrelated regressions. Multi-equation dynamic models, simultaneous equation models, vector autoregressions, (vector) error correction models, models with binary dependent variables. | <b>Course Type:</b><br><br>Lecture<br>(2 SWS)<br><br>Excercises<br>(2SWS) |

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| <b>Recommended Prerequisites:</b><br><br>Desirable: Ökonometrie I (or comparable) | <b>Exam:</b><br><br>Exam (90 Minuten)         |
| <b>Recommended Semester:</b><br><br>2-3                                           | <b>Cycle:</b><br><br>Every summer semester    |
| <b>Literature:</b><br><br>(wenn möglich bitte ausfüllen)                          | <b>Lecturer:</b><br><br>Prof. Helmut Herwartz |