

<b>Georg-August-Universität Göttingen</b>		6 C 4 WLH
<b>Module M.WIWI-QMW.0005: Econometrics II</b>		
<b>Learning outcome, core skills:</b> This advanced course extends techniques and theory introduced in the lecture Econometrics I. The use of econometrics in estimating models derived from theory is illustrated. The application of these methods on real data using the statistical software package Eviews as well as R is practiced in exercises.		<b>Workload:</b> Attendance time: 56 h Self-study time: 124 h
<b>Courses:</b> <b>1. Econometrics II (Lecture)</b> <i>Contents:</i> 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.		2 WLH
<b>2. Econometrics II (Tutorial)</b>		2 WLH
<b>Examination: Written examination (90 minutes)</b> <b>Examination requirements:</b> Dynamic models. Stochastic trends. Unit roots. Spurious regressions. Stochastic integration. Cointegration modeling (ECM, testing for integration and cointegration, weak exogeneity, causality analysis). 2 and 3 SLS estimation. Higher dimensional modelling (joint endogeneity). Logit/Probit estimation.		6 C
<b>Admission requirements:</b> none	<b>Recommended previous knowledge:</b> Modul "Ökonometrie I"	
<b>Language:</b> English	<b>Person responsible for module:</b> Prof. Dr. Helmut Herwartz	
<b>Course frequency:</b> every summer semester	<b>Duration:</b> 1 semester[s]	
<b>Number of repeat examinations permitted:</b> twice	<b>Recommended semester:</b> 2 - 3	
<b>Maximum number of students:</b> not limited		