E08M Econometrics I

Module	**Econometrics I**							
Code	**E08M**							
Coordinator	Prof. Dr. S. Sperlich							
Language	English							
Stud. Workload	180h (84h contact time)							
Credits	6 ECTS							
Frequency (WS/SS)	WS							
Instructors	Prof. Dr. S. Sperlich, Prof. Dr. S. von Cramon Taubadel, Prof. Dr. B. Brümmer							
Contents	Multiple linear regression model: Estimation, inference and asymptotics; Binary respectively dummy variables; Heteroskedasticity (GLS estimator, tests and related topics); Time Series Analysis; Panel-Data; Misspecification and data problems (functional form misspecification, specification tests, measurement error, model selection); IV Methods (including simultaneous equation models); Binary Response Models (Logit and Probit)							
Objectives	This lecture provides a detailed introduction to and discussion of the theory of several topics of econometrics. In a practical course the students will apply the methods discussed to real economic data and problems using the statistical software package STATA.							
Literature	Wooldridge, J. 2006: Introductory Econometrics: A Modern Approach. South-Western; Greene, W. 2003: Econometric Analysis, Prentice Hall; Hackl, P. 2005: Einführung in die Ökonometrie, Pearson Studium; Stock, J., Watson, M. 2007: Introduction to Econometrics, Pearson Education; Baltagi, B. 2002: Econometrics, Springer-Verlag, Berlin; Judge, G., Hill, R., Griffiths, W., Lütkepohl, H. 1988: Introduction to the Theory and Practice of Econometrics, New York: Wiley; Von Auer, L. 2005 (1999): Ökonometrie. Eine Einführung (2. Auflage), Springer-Verlag, Berlin.							
Study system usability	Economy			Organic		Tropical		
	M			-		-		
Entrance requirements	Mathematics (linear algebra), statistics							
Instruction type	Lecture		Seminar	Excursion	Practice	Tutorial		Project
Duration [contact h]	28				28	28 (optional)		
Examination type	Oral test	Written test	Homework	Sem. speech	Protocol	Work report	Proj. report	Proj. pres.
		x						
Grade composition	100% written test							