UCL Université catholique de Louvain

MQAHD2130

2015-2016

Econométrie

6.0 credits	30.0 h + 0.0 h	2q

Teacher(s) :	Petitjean Mikael ;
Language :	Français
Place of the course	Mons
Prerequisites :	MQAHD1325 ' Management mathematics MQAHD1327 ' Statistical methods in management
Main themes :	Linear regression -- Revision of the method of least squares applied to the estimate of the regression line; -- Generalisation of the regression analysis in the multivariate case; -- Properties of parameter estimators; -- Formulation and logical test of hypothesis relating to parameters; Linearisable multivariate models.
Aims :	On completion of this course, students will be able: in terms of knowledge: -- to apply the principles and method of the multiple regression estimation models, both linear or linearised, to one or more explanatory variables. in terms of skills: -- to ask pertinent questions, from a managerial perspective, regarding a proposed case and the characteristics of available data; -- to select the appropriate statistical approach and apply it; to provide methodologically correct answers to the problem posed after disciplined interpretation of results both statistically and at a managerial level. *The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".*
Teaching methods :	-- Lectures -- Exercises in the computer room (use of analysis tools in Excel). -- Case analysis
Bibliography :	-- GIARD V. (2003), Statistique appliquée à la Gestion, 8th ed., Economica. * JOHNSTON J., DINARDO J. (1999), Méthodes Econométriques, Economica, translation by JOHNSTON J., DINARDO J. (1997), Econometric Methods, 2nd ed. Mc Graw-Hill.
Faculty or entity in charge:	BLSM

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Management (shift schedule)	GEHM2M	6	-	