

5 credits

30.0 h + 15.0 h

Q2

Teacher(s)	Lefèvre Françoise ;Lefèvre Françoise (compensates Van Bellegem Sébastien) ;Van Bellegem Sébastien ;
Language :	French
Place of the course	Louvain-la-Neuve
Aims	<i>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".</i>
Evaluation methods	<p>Session 1 :</p> <ul style="list-style-type: none"> <li>• Part I : case study (/6 points)</li> <li>• Part II : continuous assessment (/14 points)</li> <li>• mean of 5 notes obtained during the 5 latest courses</li> </ul> <p>Session 2 : individual written evaluation</p>
Teaching methods	<ul style="list-style-type: none"> <li>• Lectures</li> <li>• Case study</li> <li>• Exercices by groups</li> </ul>
Content	<p>Contents :</p> <ul style="list-style-type: none"> <li>• Modelisation in management</li> <li>• Simple linear regression by ordinary least squares (OLS) : estimation and inference</li> <li>• Multiple linear regression (MLR) by OLS : estimation and inference</li> <li>• MLR with qualitative information</li> <li>• Specification, selection, stability and prevision in MLR</li> <li>• The normality assumption of the MLR model</li> <li>• Heteroscedasticity</li> <li>• Multicolinearity.</li> </ul>
Inline resources	Available on Moodle
Bibliography	<ul style="list-style-type: none"> <li>• Syllabus et forums sur la plateforme Moodle (lecture notes and forums on the platform (Moodle)).</li> <li>• Syllabus et forums sur la plateforme Moodle (lecture notes and forums on the platform (Moodle)).</li> </ul> <p>Ouvrages de références (à titre d'exemple) :</p> <ul style="list-style-type: none"> <li>• WOOLDRIDGE, J. (2013). Introductory Econometrics: A Modern Approach, 3th ed. South Western College Publishing., traduction française (2018) Introduction à l'économétrie : une approche moderne. De Boeck Supérieur.</li> <li>• GREENE W.H. (2002). Econometric Analysis, Prentice Hall.</li> <li>• JOHNSTON J. &amp; DINARDO J. (1999). Méthodes Econométriques, Economica, traduction de JOHNSTON J. &amp; DINARDO J. (1997). Econometric Methods, 2th ed. Mc GrawHill.</li> </ul>
Faculty or entity in charge	ESPO