UCLouvain

# mqahc2130

*2021*

# Econométrie

| 6.00 credits | 30.0 h | Q1 |
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| Teacher(s) | De Winne Rudy ; |
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| Language : | French |
| Place of the course | Charleroi |
| Main themes | Linear regression<br>• Revision of the method of least squares applied to the estimate of the regression line;<br>• Generalisation of the regression analysis in the multivariate case;<br>• Properties of parameter estimators;<br>• Formulation and logical test of hypothesis relating to parameters;<br>• Linearisable multivariate models. |
| Learning outcomes | **At the end of this learning unit, the student is able to :**<br>On completion of this course, students will be able:<br>in terms of knowledge:<br>• to apply the principles and method of the multiple regression estimation models, both linear or linearised, to one or more explanatory variables.<br>1 in terms of skills:<br>• to ask pertinent questions, from a managerial perspective, regarding a proposed case and the characteristics of available data;<br>• to select the appropriate statistical approach and apply it;<br>• to provide methodologically correct answers to the problem posed after disciplined interpretation of results both statistically and at a managerial level. |
| Bibliography | • JOHNSTON J., DINARDO J. (1999), Méthodes Econométriques, Economica, traduction de JOHNSTON J., DINARDO J. (1997), Econometric Methods, 2th ed. Mc Graw'Hill. |
| Faculty or entity in charge | CLSM |

| Programmes containing this learning unit (UE) | | | | |
|---|---|---|---|---|
| Program title | Acronym | Credits | Prerequisite | Learning outcomes |
| Master [120] in Management (shift schedule) | GEHC2M | 6 | | |