UCLouvain

mqahd2130

2022

Econométrie

6.00 credits	30.0 h	Q1

Teacher(s)	De Winne Rudy ;
Language :	French
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.
Learning outcomes	**At the end of this learning unit, the student is able to :** 1 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.
Teaching methods	• Lectures, partially based on the MOOC in econometrics developped at UCLouvain • Exercises in the computer room (Software used: R)
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)	GEHM2M	6		🔍