



Faculté des sciences économiques,  
sociales et politiques

ESPO

ECON2245 **Econométrie**

[30h+15h exercices] 4 credits

This course is not taught in 2004-2005

This course is taught in the 2nd semester

**Teacher(s):** Luc Bauwens  
**Language:** french  
**Level:** 2nd cycle course

### Aims

The course is a natural extension of the two-year ECON 2135 Econometrics: Methods and Applications degree course. It aims to broaden and extend students' training in the field of econometric modelling compared with what is covered in the two-year course. The accent is on a theoretical understanding of taught models, and on their practical use.

### Main themes

The course addresses the main themes of micro-econometrics and an analysis of temporal series, with a focus on understanding how these models might be used to answer questions of empirical economics, and on applying the methods to real cases. Inference methods are dealt with in association with the models to which they are applicable.

### Content and teaching methods

#### Content

Models with limited dependent variable (binary choices, censored regression, and selectivity).

Models for temporal series: univariate case (ARMA and unitary roots) and multivariate case (VAR models and co-integration).

Panel data models (static case).

#### Method

The course is organised in such a way as to guide students' personal learning. Students will prepare for each course with prior reading guided by questions. Each course session will aim to discuss the subject (particularly by answering not only questions that have served as guides, but also any other questions) and, if necessary, to summarise the subject as well. Some sessions will be held in the IT suite, and will follow the same principles.

### Other information (prerequisite, evaluation (assessment methods), course materials recommended readings, ...)

Two-year degree course in Economic Sciences.

Based on regular personal study, and on final summarising work that will be defended orally.

M Verbeek, 2000, 'A Guide to Modern Econometrics', Wiley.

**Other credits in programs**

<b>ECGE3DS/EF</b>	Diplôme d'études spécialisées en économie et gestion (Master in business administration) (économie financière)	(5 credits)
<b>MAP22</b>	Deuxième année du programme conduisant au grade d'ingénieur civil en mathématiques appliquées	(4 credits)
<b>MAP23</b>	Troisième année du programme conduisant au grade d'ingénieur civil en mathématiques appliquées	(4 credits)
<b>MATH22/E</b>	Deuxième licence en sciences mathématiques (Economie mathématique)	(4 credits)
<b>STAT2MS</b>	Master en statistique, orientation générale, à finalité spécialisée	(7.5 credits)
<b>STAT3DA/E</b>	diplôme d'études approfondies en statistique (statistique et économétrie)	(7.5 credits)