



Faculté des sciences économiques, sociales et politiques

ESPO

ECON3503 Advanced Econometrics

[45h] 7 crédits

Enseignant(s): Luc Bauwens
Langue d'enseignement : anglais
Niveau : cours de 3ème cycle

Objectifs (en terme de compétences)

The purpose of the course is to cover several important topics in econometric theory, at an intermediate or advanced level without assuming necessarily a previous knowledge in econometrics (although knowledge of introductory econometrics is recommended) ; the principle is to move quickly from a basic level to an advanced one.

Objet de l'activité (principaux thèmes à aborder)

It is impossible to cover all the important topics of econometrics in this way in 30 hours. However, some topics should be covered every year, such as :- generalized least squares theory, thereby encompassing classical least squares and enabling to cover the treatment of serial correlation, heteroskedasticity, systems of equations, error component models, random coefficients models ...);- standard large sample theory (with application to maximum likelihood estimation, nonlinear least squares, robust estimation ...). Apart from this, topics could be selected in the following menu :- simultaneous equation models (linear or not)- qualitative response models (discrete choice analysis)- Tobit models (limited dependent variables)- models for count data (discrete dependent variables)- non-standard large sample theory (with application to time series models with unit roots ...)- Markov chain and duration models- semi-parametric and non-parametric techniques.

Autres crédits de l'activité dans les programmes

ECGE3DA/EC	Diplôme d'études approfondies en économie et gestion - Master(7 crédits) of Arts in Economics (sciences économiques)	Obligatoire
STAT3DA	Diplôme d'études approfondies en statistique	
STAT3DA/E	diplôme d'études approfondies en statistique (statistique et économétrie) (7.5 crédits)	Obligatoire
STAT3DA/M	Diplôme d'études approfondies en statistique (méthodologie de la statistique) (7.5 crédits)	
STAT3DA/P	diplôme d'études approfondies en statistique (pratique de la statistique) (7.5 crédits)	