Faculty of Economic, Social and Political Sciences

ECGE1326 Applied Econometrics

[22.5h] 3 credits

Teacher(s):	Fatemeh Shadman Valavi
Language:	French
Level:	First cycle

Aims

This course is a natural extension of the "Econometrics" course. The principal objective is to study in greater detail and extend training in fields of econometric modelling. Particular stress is put on problems specific to time series modelling, on the basis of methods taught in the "Econometrics" course.

Main themes

The course starts by showing students how to use the basic tools of Econometrics with practical examples of the most up-to-date economic models. Students will then see, through the application of the various approaches to time series modelling, the problems involved in recognising apparently significant results which actually have no real content. A number of more advanced but essential tools will also be introduced. Learning to use econometric software is also an integral part of this course.

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

Prerequisite: BAC ECGE Econometrics course

Other credits in programs

ECAP21	Première licence en sciences de gestion	(3 credits)	Mandatory
ECON21	Première licence en sciences économiques	(3 credits)	Mandatory
ECON2M1	Master en sciences économiques, orientation générale	(3 credits)	
MAP22	Deuxième année du programme conduisant au grade d'ingénieur civil en mathématiques appliquées	(3 credits)	