



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## SYLLABUS DEL CORSO

### Econometrics

2021-1-F7702M029

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#### Learning objectives

Ability to carry-out and interpret empirical analyses based on economic and financial data.

#### Contents

In this course, you will learn the basic models used by academics and practitioners to study the relationship between macroeconomic variables. The core of the course will focus on the analysis of cross-sectional data with the linear regression model. Additional topics include an introduction to models for panel data, as well as an overview of the econometrics of binary and count dependent variables. Applications will cover a variety of topics including finance, macroeconomics and management.

#### Detailed program

- a) The Linear Regression Model

- b) Small Sample & Asymptotic Properties of the OLS Estimator
  - c) Goodness-of-fit
  - d) Hypothesis Testing
  - e) Multicollinearity
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## **Prerequisites**

## **Teaching methods**

Standard classes and hands-on sessions using Stata. Students can download Stata from here:

<https://www.unimib.it/servizi/service-desk/software-campus>

## **Assessment methods**

Final exam in English made of both theoretical and practical questions where students are asked to interpret the output of an empirical analysis.

## **Textbooks and Reading Materials**

Verbeek, M. A Guide to Modern Econometrics, 5th Edition (V)

## **Semester**

## **Teaching language**

English

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