



UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Modern Econometrics for management studies

2223-106R-ME

Title

Modern Econometrics for management studies

Teacher(s)

Simona Comi / Laura Pagani / Gianna Monti / Matteo Borrotti (UNIMIB)

Language

English

Short description

Program

- linear models
- Regression with binary dependent variable
- Regression with panel data

- Dimension reduction
- Supervised learning

Objectives:

The course incorporates real-world questions and data, and methods that are immediately relevant to the applications. At the end of the course students will be able to understand the basic properties of the econometric models and methods presented and apply them in empirical research. Students will also be able to critically read empirical economic research employing methods covered in the course, to identify their potential methodological problems, to compare alternative econometric model specifications and to assess the adequacy of empirical results.

Evaluation: Written assignment

CFU / Hours

6 CFU - 48 hours

Teaching period

1 year, 1 semester

Sustainable Development Goals

INDUSTRY, INNOVATION AND INFRASTRUCTURE
