

# ECONOMETRICS - course description

General information	
Course name	ECONOMETRICS
Course ID	04.0-WZ-P-E-S19
Faculty	<a href="#">Faculty of Economics and Management</a>
Field of study	WEiZ - oferta ERASMUS
Education profile	-
Level of studies	Erasmus programme
Beginning semester	winter term 2023/2024

Course information	
Semester	2
ECTS credits to win	5
Course type	obligatory
Teaching language	english
Author of syllabus	<ul style="list-style-type: none"><li>dr inż. Anna Łobos</li></ul>

Classes forms					
The class form	Hours per semester (full-time)	Hours per week (full-time)	Hours per semester (part-time)	Hours per week (part-time)	Form of assignment
Laboratory	30	2	-	-	Credit with grade

## Aim of the course

Knowing step by step how to create econometric model to solve problems described with numbers.

## Prerequisites

Basis knowing operations with matrix, basic knowing Excel.

## Scope

1. Statement of theory or hypothesis.
2. Specification of the mathematical model of the theory
3. Specification of the statistical, or econometric, model
4. Obtaining the data
5. Estimation of the parameters of the econometric model
6. Hypothesis testing
7. Forecasting or prediction
8. Using the model for control or policy purposes.

## Teaching methods

Exercises on computers.

## Learning outcomes and methods of theirs verification

Outcome description	Outcome symbols	Methods of verification	The class form
Ability of the data collection and preparing them for further mathematical operations		<ul style="list-style-type: none"><li>an evaluation test</li></ul>	<ul style="list-style-type: none"><li>Laboratory</li></ul>
Ability of the performance of tasks in with using the excel program		<ul style="list-style-type: none"><li>an evaluation test</li></ul>	<ul style="list-style-type: none"><li>Laboratory</li></ul>
Ability of interpretation and applying achieved results.		<ul style="list-style-type: none"><li>an evaluation test</li></ul>	<ul style="list-style-type: none"><li>Laboratory</li></ul>
Ublity of the verification of achieved results		<ul style="list-style-type: none"><li>an evaluation test</li></ul>	<ul style="list-style-type: none"><li>Laboratory</li></ul>
Finding mistakes in get calculations.		<ul style="list-style-type: none"><li>an evaluation test</li></ul>	<ul style="list-style-type: none"><li>Laboratory</li></ul>

## Assignment conditions

Solving the problem - student receives data and have to build econometric model, than verify and use it.

## Recommended reading

<https://www.sas.upenn.edu/~fdiebold/Teaching104/Econometrics.pdf>

## Further reading

## Notes

Modified by dr Paweł Szudra (last modification: 30-05-2023 10:57)

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