MASTER OF SCIENCE IN WEALTH MANAGEMENT
MAÎTRISE UNIVERSITAIRE EN GESTION DE PATRIMOINE

ECONOMETRICS (S403106)
Prof. Jaya KRISHNAKUMAR
6 ECTS
Semester: Autumn
Teaching language: English

Description

This course presents the fundamental models and methods in econometrics.

The seminar is part of the course. It is compulsory.

The aim of this course is to cover important econometric models and methods. After a brief introduction recalling the classical regression model, the course will go on to the generalized regression model, examining successively the autocorrelated errors model, the heteroscedastic errors model (including the conditionally heteroscedastic case) and the seemingly unrelated regressions model. Then we will introduce the stochastic regression framework in which the instrumental variables method and the generalized method of moments will be presented and applied in the context of dynamic and simultaneous equation models. Finally we will briefly look at some special topics such as qualitative variables models and panel data models.