Ph.D. in Economics and Management

Econometrics for Management

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Syllabus

1. Introduction and Review of Probability and Statistics (chapter 1-3)
2. Fundamentals of Regression Analysis
2.1. Linear Regression with One Regressor (chapter 4)
2.2. Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals (chapter 5)
2.3. Linear Regression with Multiple Regressors (chapter 6)
2.4. Hypothesis Tests and Confidence Intervals in Multiple Regression (chapter 7)
2.5. Nonlinear Regression Functions (chapter 8)
2.6. Assessing Studies Based on Multiple Regression (chapter 9)
3. Instrumental Variables Regression (chapter 12)
4. Regression with a Binary Dependent Variable (chapter 11)

Textbook: James H. Stock - Mark W. Watson, Introduction to Econometrics, Pearson.
Examination policy: written examination