

| Modul MV04: Ökonometrie | | | | Studiengang: | M |
|--|---------------------|------------------|-------------------------|--------------------------|-------------------------------|
| Modultyp: | ECTS-Punkte: | Workload: | Studiensemester: | Dauer des Moduls: | |
| Pflicht | 6 | 180 | 1. | Ein Semester | |
| Lehrveranstaltungen: | | | Kontakt-zeit: | Selbst-studium: | geplante Gruppen-größe |
| Econometrics (4 SWS) | | | 60 h | 120 h | 110 |
| Lernziele und Kompetenzen: | | | | | |
| Students will improve their econometric knowledge and increase their ability to understand complex empirical economic research and, in particular, how to apply statistical and econometric methods and tools to current relevant economic issues. The understanding of the theoretical methods will be deepened by their practical, empirical application to selected datasets by means of a standard econometric software package (STATA). | | | | | |
| Inhalte: | | | | | |
| <p>This course focuses on the application of statistical methods to the testing and estimation of economic relationships. After developing the theoretical constructs of classical least squares, common problems encountered when applying this approach, including serial correlation, heteroscedasticity, and multicollinearity, are discussed. Techniques for dealing with these problems are then examined. Models with lagged variables are considered, as are estimations with instrumental variables and two-stage least squares.</p> <p>The lectures are especially aimed at developing the ability to understand empirical tools and will, therefore, be more formal. The focus is mainly on the derivation of different empirical approaches, the intuition behind them, but also the identification of the limits of these methods. In the class, we will apply these methods to real data. Therefore we will also introduce the students to the econometric software package STATA. Hence, during the course students will learn to formulate empirical questions, collect relevant data, select appropriate empirical methods to be applied to the data, and formulate a meaningful interpretation of the empirical results of their analysis.</p> <p>By the end of the module students will have acquired the necessary skills and knowledge to be able to critically appraise work in the area of applied economics. They will have a good intuitive and theoretical grasp of the uses, pitfalls and problems encountered when doing applied modeling. The module will also equip students with the necessary background material to be able to go on to study more advanced and technical material in the area of econometrics. The skills developed in this module are not only necessary in the context of economic analysis, but also very valuable in practice for the assessment of (economic) policy discussions.</p> | | | | | |
| Lehrformen: | | | | | |
| Lecture (Vorlesung) und Class (Übung). | | | | | |
| Verwendbarkeit des Moduls: | | | | | |
| M.Sc. VWL; M.Sc. BWL | | | | | |
| Teilnahmevoraussetzungen: | | | | | |
| Vorkenntnisse in empirische Wirtschaftsforschung aus dem Bachelor-Studium (BW23) sind nachgefragt. | | | | | |

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| Prüfungsformen: |
| Die Modulabschlussprüfung erfolgt schriftlich in Form einer Klausur (90 Minuten). |
| Voraussetzungen für die Vergabe von ECTS-Punkten: |
| Erfolgreich abgelegte Modulabschlussklausur. |
| Häufigkeit des Angebots: |
| Das Modul findet in jedem Wintersemester statt. |
| Stellenwert der Note für die Endnote: |
| Die Gesamtnote der Masterprüfung errechnet sich als gewichtetes arithmetisches Mittel aus den Noten der Modulabschlussprüfungen und der Masterarbeit. Dabei wird die Masterarbeit dreifach gewichtet. |
| Modulbeauftragte und hauptamtlich Lehrende: |
| Prof. Dr. Tomaso Duso |
| Sonstige Informationen: |
| Aktuelle Informationen finden Sie auf der Internetseite des DICE . |

Stand: 21.02.2011