

MW64: Advanced Econometrics I				Study Programme:	M
Module Type:	ECTS Credits:	Workload:	Study Semester:	Module Duration:	
Optional compulsory	8	240	2. or 3. or 4.	one semester	
Courses (HPW=hours per week):			Contact hours:	Independent study:	Planned Group Size:
Course 1: Advanced Econometrics I (2 HPW)			30h	90h	20
Course 2: Advanced Econometrics I – tutorial (2 HPW)			30h	90h	20
Intended Learning Outcomes (ILOs):					
<p>Course 1: Advanced Econometrics I By the end of the module, students will be able to</p> <ul style="list-style-type: none"> - comprehend formal fundamentals of econometric methods, - classify and apply advanced micro-econometric procedures, - implement own econometric analyses at the level of an international top-level research. <p>Course 2: Advanced Econometrics I – tutorial The gained knowledge from course 1 will be adopted actively by exercises with help of statistic application software. Thus the capacity to solve statistic problems self-reliant and to reflect critically will be encouraged.</p>					
Key competencies:					
<ul style="list-style-type: none"> - Academic research and writing - Self-reliance skills - Critical thinking - Analytical skills - Willingness to learn and accomplish - Expressiveness (oral and written) 					
Description/Contents:					
<p>Course 1: Advanced Econometrics I</p> <ol style="list-style-type: none"> 1. OLS, Linear Panel Data Methods and Linear IV: Recap 2. Maximum Likelihood 3. Limited Dependent Variables 4. Treatment Effects and (Natural) Experiments 5. Matching Techniques 6. Advanced Panel Data Methods <p>Course 2: Advanced Econometrics I – tutorial Cf. contents of course 1.</p>					
Language:					
The language of the module is German or English.					
Teaching Methods:					

Lectures, group work, self-study
Module Applicability:
M.Sc. Business Administration; M. Sc. Economics; M.Sc. FVM.
Pre-requisites/Requirements:
Admission to study Business Administration, Economics or Financial and Actuarial Mathematics for a Master's degree. Basic knowledge in statistics and econometrics from the Bachelor's degree and MV04/MS00 are required.
Examination Types:
Comprehensive examination in form of another examination.
Requirements for Award of Credit Points:
Successful participation in the exam. The exam will be passed if the grade is at least „sufficient“ (4,0).
Availability:
The module will be offered each semester.
Assessment:
This course will be graded and is part of the calculation for the overall grade of your master degree. Particular information concerning the calculation of the overall grade can be gathered in the respective examination regulations.
Person Responsible and Main Lecturer:
Prof. Dr. Joel Stiebale and teaching/research assistants of the DICE.
Further Information:
Further information can be found at ILIAS.

State: 25.08.2023