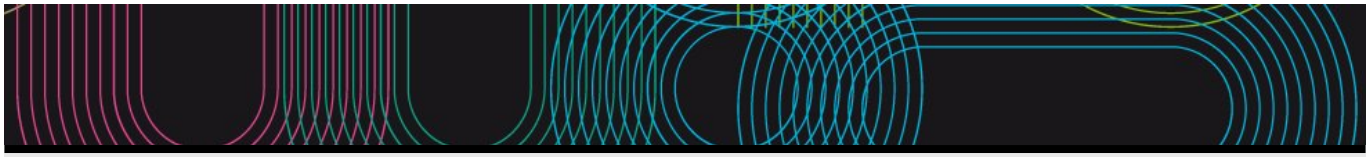
Universidade Vigo

Subject Guide 2016 / 2017



IDENTIFYING DATA				
Econometrics II				
Subject	Econometrics II			
Code	V03G100V01601			
Study programme	Degree in Economics			
Descriptors	ECTS Credits	Choose	Year	Quadmester
	6	Mandatory	3rd	2nd
Teaching language	Spanish English			
Department				
Coordinator	Miles Touya, Daniel Gustavo			
Lecturers	Miles Touya, Daniel Gustavo			
E-mail	dmiles@uvigo.es			
Web				
General description	In this course we will give an introduction to those econometric methods needed for working with microeconomic data			

Competencies	
Code	
C1	Understand the basic mathematical tools required to formalize economic behavior.
C8	Ability to look for, identify and interpret relevant sources of economic information and their contents.
C10	Ability to use technical tools to formulate simple models concerning economic variables.
C12	Use empirical techniques to assess the consequences of alternative actions to ultimately choose the best option.
D1	Respect civic and ethical values. Strong commitment to work ethic.
D2	Ability to work within a team.
D4	The responsibility and capacity to embrace commitments.
D5	Skill to make coherent and intelligible statements both in oral and written form.
D6	Ability to communicate in English within a professional context.
D7	Critical and self-critical thinking.

Learning outcomes		
Expected results from this subject	Training and Learning Results	
Formulate economic questions to resolve by means of models *econométricos identifying the necessary data to be able to answer said questions and the problems that arise in the modelling.	C1 C8 C10 C12	D1 D2 D4 D5 D6 D7

Contents
Topic
1.- Introduction
2.-Review of basic concepts and model of regression
3.- Introduction to the asymptotic theory
4.-Instrumental variables
5.- Maximum likelihood and GMM
6.-Discrete dependent variable
7.-Sample selection models
8.- Introduction to quantile regression
9.-Introduction to models of signpost

Planning

	Class hours	Hours outside the classroom	Total hours
Master Session	22.5	67.5	90
Practice in computer rooms	25	25	50
Other	10	0	10

*The information in the planning table is for guidance only and does not take into account the heterogeneity of the students.

Methodologies

	Description
Master Session	Exhibition and discussion of the contents on the matter object of study, theoretical bases and/or guidelines of a work, exercise or project to develop by the student
Practice in computer rooms	Introductory exhibition by part of the professor of each practice and resolution by part of the student using technical of programming. The aim is the acquisition of basic skills of programming using concrete problems of the matter.

Personalized attention

Methodologies	Description
Practice in computer rooms	

Assessment

	Description	Qualification	Training and Learning Results	
Master Session	-Random examinations of continuous evaluation (25%) -Exercises to resolve by the student (10%) -Final Examination (45%)	20 10 50 100	C1 C8 C10 C12	D1 D2 D4 D5 D6 D7
Practice in computer rooms	Introduction to the programming for the resolution of concrete situations. Development of basic skills in programming and resolution of problems by means of programming. (10%) Final Examination (10%)	20	C1 C8 C10 C12	D1 D2 D4 D5 D6 D7

Other comments on the Evaluation

The dates of examinations will have to be consulted in the Page web of the Faculty:

Sources of information

GREENE, W.H, **Análisis Econométrico.**, 1998,

WOOLDRIDGE, J.M, **Introducción a la Econometría: un enfoque moderno**, 2003,

Recommendations

Subjects that it is recommended to have taken before

Statistics I/V03G100V01205
Mathematics I/V03G100V01104
Statistics II/V03G100V01403
Mathematics II/V03G100V01303
Microeconomics I/V03G100V01304
Econometrics I/V03G100V01501