



## 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	Responsibility and capacity to fulfill commitments.
D5	Skills to make coherent and intelligible statements both in oral and written form.
D6	Ability to communicate in English within a professional context.
D7	Promote critical and self-critical thinking.

## Learning outcomes

Expected results from this subject	Training and Learning Results	
Formulate economic questions to be solved using econometric models, identifying the necessary data to answer these questions and the problems that arise in modeling.	C1	D1
	C8	D2
	C10	D4
	C12	D5
		D6
		D7

## Contents

Topic	
All the course will be supported in Python	
1.- Introduction	
2.-Review of basic concepts and model of regression	
4.-Instrumental variables	
3.- Introduction to the asymptotic theory	
5.- Maximum likelihood and GMM	
6.-Discrete dependent variable	
7.-Sample selection models	

## Planning

	Class hours	Hours outside the classroom	Total hours
Lecturing	22.5	72.5	95
Practices through ICT	27.5	27.5	55

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

### Methodologies

	Description
Lecturing	Exhibition by part of the teacher and work of the student
Practices through ICT	Exhibition by part of the teacher and work of the student

### Personalized assistance

Methodologies	Description
Practices through ICT	Discussion of doubts of exercises previously resolved by the students

### Assessment

	Description	Qualification	Training and Learning Results
Lecturing	-Unannounced exams of continuous evaluation (20%) -Exercises to resolve by the student (10%) -Final Examination (30%)	60	C1 D1 C8 D2 C10 D4 C12 D5 D6 D7
Practices through ICT	Exercises (10%) 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 (20%)	40	C1 D1 C8 D2 C10 D4 C12 D5 D6 D7

### Other comments on the Evaluation

The dates of examinations will have to be consulted in the page web of the Faculty: <http://fccee.uvigo.es/>

Final exam: 100% of the course thought a different exam than the exam for continuous evaluation students.

Final degree exam: 100% of the course.

### Sources of information

#### Basic Bibliography

GREENE, W.H, **Econometric Analysis**, 8th Edition,

WOOLDRIDGE, J.M, **Introductory econometrics**, 7th Edition,

#### Complementary Bibliography

### Recommendations

#### Subjects that it is recommended to have taken before

Statistics: Statistics I/V03G100V01205

Mathematics: Mathematics I/V03G100V01104

Statistics II/V03G100V01403

Mathematics II/V03G100V01303

Microeconomics I/V03G100V01304

Econometrics I/V03G100V01501

### Contingency plan

#### Description

In case classes go fully online we will follow the same structure as in-person clases.

More precisely, the course will be taught through the online campus at the University of Vigo and which allows students to follow classes through electronic blackboard.

Classes, Lab recitations or even exams will be taught/given as in-person classes though online.

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