



Tárgytematika

EÖTVÖS LORÁND TUDOMÁNYEGYETEM

TÁTK Közgazdaságtudományi Tanszék
(TÁTK-KOZGAZ-TANSZ)

2019/20/1

Tárgynév:	Econometrics
Tárgykód:	ECBA006
Tárgyfelelős neve:	Horváth Áron Botond
Tárgy követelménye:	gyakorlati jegy (5)
Tárgy heti óraszám:	0/4/0

Oktatás célja:

The aim is that students, building on their previous courses, become familiar with the theoretical background and empirical applications of major econometric techniques, including basic cross-sectional and time series tools.

Tantárgy tartalma:

Topics:

1. Nature of econometrics and economic data. (Wooldridge Ch. 1, App. B, C1, C2, C3, C5, C6)
2. Simple regression model. (W 2)
3. Multiple (multivariate) regression: estimation. (W 3)
4. Multiple regression: inference. (W 4)
5. Multiple regression: some remarks on OLS asymptotics. (W 5.1-5.2)
6. Multiple regression: functional form, model selection, prediction. (W 6)
7. Heteroscedasticity. (W 8.1-8.3)
8. Dummy variables. (W 7)
9. Basics of time series analysis. AR(I)MA models and prediction. (W 10.1, 11.1, 11.3 + slides)
10. Trends and seasonality. (W 10.5, 11.1, 11.3, 18.2, 18.3 + slides)
11. Regression with stationary time series. (W 10.2, 10.4, 11.2, 12.2-12.5 + slides)
12. Regression with nonstationary time series. (W 18.4 + slides)

Számonkérési és értékelési rendszere:

Course requirements:

- participation in classes
- four problem sets (24%) and occasional datacamp assignments (6%)
- o Minimum requirement for passing the course:
 - reaching at least 50% on each problem set
 - completing all datacamp assignments
 - there may be at most two problem set or datacamp assignment that are not accepted for any reason in time (late, missing or unsatisfactory submission)
- o The (at most two) late / missing / unsatisfactory solutions may be resubmitted until the end of the semester, but points cannot be earned on them.
- o You can seek help from classmates or elsewhere, but you should understand and write down the solutions



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Számonkérési és értékelési rendszere:

on your own.

- o Copying, cheating, plagiarism will result in disciplinary action.
 - two written exams (30%-30%)
 - o Midterm exam around week 8 (not in class), final exam in the 1st week of the exam period
 - o Minimum requirement for passing the course: at least 50% on each exam
 - o Each exam can be re-taken once.
 - o Copying, cheating, plagiarism will result in disciplinary action.
 - group home assignment at the end of the semester (10%) (details will be given in due course)
 - o Copying, cheating, plagiarism will result in disciplinary action.
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Kötelező irodalom:

Textbooks:

- J. M. Wooldridge. Introductory Econometrics: A Modern Approach. 7th edition, Cengage Learning (but earlier editions also work)
 - o a substantial discount is offered by the publisher
 - o Student Manual is available on canvas
 - F. Heiss. Using R for Introductory Econometrics. urfie.net
 - E-learning site: canvas
 - Occasional assignments at datacamp.com
- Software: R (with R studio) and occasionally excel