UNIVERSITY OF PIRAEUS

1) GENERAL

SCHOOL	ECONOMICS, BUSINESS AND INTERNATIONAL STUDIES		
ACADEMIC UNIT	ECONOMICS		
LEVEL OF STUDIES	UNDERGRADUATE		
COURSE CODE	OKOIM02	SEMESTER	6
COURSE TITLE	ECONOMETRICS II		
INTEPENDENT TEACHING ACTIVITIES	WEEKLY TEACHING HOURS		CREDITS
Lectures	4		6
COURSE TYPE	General knowledge		
PREREQUISITE COURSES	-		
LANGUAGE OF INSTRUCTION and EXAMINATIONS	Greek		
IS THE COURSE OFFERED TO ERASMUS STUDENTS	YES		
COURSE WEBSITE (URL)	https://eclass.unipi.gr/courses/OEP308/		

2) LEARNING OUTCOMES

Learning Outcomes

The current course provides a thorough presentation of the econometric analysis used in Economics to empirically identify the behavior of many phenomena. The course reviews topics in linear algebra used for the presentation, estimation, testing and forecasting of a multiple regression model. Next, it examines all the problems that appear in regression analysis such as multicollinearity, heteroscedasticity, autocorrelation, non-normality and biased estimates. After that, it presents several special topics in regression analysis such as, dummy variables, trend and distributed lag models. expectations, non-linear models and logit and probit models. Smoothing techniques and time series decomposition are also covered.

The tools students will learn in this course will allow them to analyze real data and derive policy conclusions for Economics and Business issues.

General Competences

- Data analysis
- Estimating relations for identifying the behavior of a phenomenon and for forecasting
- Quantitative analysis
- Decision Making process
- Project planning and management

3) SYLLABUS

- Basic concepts of linear algebra
- Regression analysis using linear algebra
- Issues in Regression analysis
- Dummy variables – Trend and Distributed lag models
- Expectations and non-linear models
- Smoothing techniques
- Time series decomposition

4) TEACHING and LEARNING METHODS	
DELIVERY	In class lectures
USE OF INFORMATION AND COMMUNICATION TECHNOLOGY	Use of ICT in lectures

TEACHING METHODS	Activity	Semester workload
	Lectures	52
	Study	64
	Exercises	32
	Exam	2
	Course Total	150

STUDENT PERFORMANCE EVALUATION	The evaluation of the course is implemented through a final examination.

ATTACHED BIBLIOGRAPHY	• Suggested Bibliography:
	   o Agiakloglou, C. and Benos, T. "Principles of Econometric Analysis"
	   o Agiakloglou, C. And Economou, G "Methods of Forecasting and Decision Analysis"
	• - Related Journals: :
	   o Journal of Econometrics
	   o Journal of Applied Econometrics
	   o Journal of Quantitative Economics
	   o Journal of Applied Economics