

Modul: Introduction to Econometric Methods (compulsory optional course)			
Wahlmodul für Bachelor-Studierende			
<p>Goals: To gain a deep understanding of advanced econometric methods</p> <p>The <u>lecture</u> aims at providing students with methods to perform own econometric analysis. Topics like the generalized linear regression model, dummy variables, the consideration of stochastic regressors, nonlinear regression models, SUR models and the specification and estimation (2SLS, 3SLS) of simultaneous equation models are covered. Furthermore, asymptotic and test theory is treated.</p> <p>In the <u>tutorials</u> the methods will be applied to empirical examples and exercise questions will be discussed.</p>			
Pflichtvoraussetzungen für die Teilnahme am Modul: Modul „Einführung in die Ökonometrie“ (Introduction to Econometrics)“ (oder Äquivalent			
Lehrveranstaltungen	SWS	SP und Beschreibung der Arbeitsleistung auf deren Grundlage die SP vergeben werden	Themenbereiche
Lecture	4	6; Visiting the lecture (60 h), Preparation for courses (60 h), Exam preparations (60 h)	Generalized linear model, stochastic regressors, nonlinear regression models, specification, and simultaneous equation models
Tutorials	2	3; Attendance of sessions (30 h), Preparation for and review of tutorial sessions (60 h)	Exercise questions, empirical examples.
Prüfung (Prüfungsform, Umfang/Dauer, SP)	Written Examination (150 minutes)		
SP des Moduls insgesamt:	9 (270h)		
Dauer des Moduls	1 Semester		
Häufigkeit und Aufwand (work load)	every winter term (270h)		