

Program: Doctoral Program

Course: Econometrics I: Introduction

Course No.: *wird durch Studienabteilung eingetragen* **Credits: 2,5**

Lecturer: Prof. Dr. Wilhelm Althammer

Learning objectives and outcomes	The aim of this course is to provide a thorough understanding of regression analysis and related statistical concepts. By the end of the course, students should understand the statistical theory underlying regression and be familiar with a number of applications in areas such as finance, marketing and management.
Content	Regression Analysis: OLS Estimation, Hypothesis Testing, Functional and Stochastic Specification
Teaching Methods	Lectures and exercises
Conditions of participation	Admission to the HHL Doctoral Program. In order to allow self study, the students receive comprehensive reading material and additional references in advance.
Application, combination and frequency	The course is an elective course. Additionally, 3 other elective courses have to be chosen. The course is held once a year.
Conditions for Credit Points and grades	Credit Points are awarded for passing the course. The course is passed if the grade of the course is 4,0 or better. The course contains the following examination: home assignment. The grades range from 1 to 5.
Workload	The course "Econometrics I: Introduction" accounts for 2,5 ECTS, which are equivalent to a total workload of 75 hours.
Duration	The course extends over one term.
Literature	A.H. Studenmund, Using Econometrics: A Practical Guide, 2008, 5th edition J.M. Wooldridge, Introductory Econometrics, 2009, 4 th ed.