Introduction to Econometrics 2021-2022

Lecturer: Prof. Konstantinos Tatsiramos, *konstantinos.tatsiramos@uni.lu*

Teaching Assistants: Leda Inga, leda.inga@uni.lu ; Giuseppe Grasso, *Giuseppe.Grasso@liser.lu*

Course Description and objectives

The goal of this course is to teach the basic econometric theory and gain experience in estimating econometric models with actual data. The focus of the course will be on the methods for estimating parametric linear regression models and how to interpret their estimates. On completion of the course students will be able to understand the basic theory of linear regression; use Stata for handling of small and large datasets; prepare data for descriptive and econometric analyses, estimate and interpret multivariate regression models.

Course Content

The course will cover the following topics:

1. The nature of econometrics and economic data
2. The simple regression model
3. Multiple regression analysis: estimation
4. Multiple regression analysis: inference
5. Multiple regression analysis: specification and data issues
6. Multiple regression analysis with qualitative information

Methodology

Lectures and tutorials where students execute data analyses and estimate econometric models on computers.

Textbook and Course Materials

Wooldridge, Jeffrey M. 2015. *Introductory Econometrics. A modern Approach*, 6th Edition. South-Western (or later editions)

Copies of slides will progressively be available on Moodle.

Evaluation

Evaluation will based on a written exam.

Exam date: **TBA**

Lectures

Lectures will take place in a hybrid mode combining in-class lectures and remote teaching using Webex. Students will alternate in order to have equal number of "contact hours" with the lecturer and remotely. There will be one lecture per week on Tuesdays from 16:45-19:15 for ten weeks.

The first lecture will be on Tuesday 5 October 2021. The final lecture will be on Tuesday 7 December 2021.

Tutorials

Tutorials will take place online on Thursdays during weeks 3, 4, 6, 8, 10 of the course. There will be 4 groups and each student will be **allocated to one group**. Switching between groups is not possible.

Schedule

Group 1 – Tutor: Leda Inga

Tutorial 1: 21/10/2021. 08:30-10:00 (online Webex)

Tutorial 2: 28/10/2021. 08:30-10:00 (online Webex)

Tutorial 3: 11/11/2021. 08:30-10:00 (online Webex)

Tutorial 4: 25/11/2021. 08:30-10:00 (online Webex)

Tutorial 5: 09/12/2021. 08:30-10:00 (online Webex)

Group 2 – Tutor: Giuseppe Grasso

Tutorial 1: 21/10/2021. 08:30-10:00 (online Webex)

Tutorial 2: 28/10/2021. 08:30-10:00 (online Webex)

Tutorial 3: 11/11/2021. 08:30-10:00 (online Webex)

Tutorial 4: 25/11/2021. 08:30-10:00 (online Webex)

Tutorial 5: 09/12/2021. 08:30-10:00 (online Webex)

Group 3 – Tutor: Leda Inga

Tutorial 1: 21/10/2021. 10:30-12:00 (online Webex)

Tutorial 2: 28/10/2021. 10:30-12:00 (online Webex)

Tutorial 3: 11/11/2021. 10:30-12:00 (online Webex)

Tutorial 4: 25/11/2021. 10:30-12:00 (online Webex)

Tutorial 5: 09/12/2021. 10:30-12:00 (online Webex)

Group 4 – Tutor: Giuseppe Grasso

Tutorial 1: 21/10/2021. 10:30-12:00 (online Webex)

Tutorial 2: 28/10/2021. 10:30-12:00 (online Webex)

Tutorial 3: 11/11/2021. 10:30-12:00 (online Webex)

Tutorial 4: 25/11/2021. 10:30-12:00 (online Webex)

Tutorial 5: 09/12/2021. 10:30-12:00 (online Webex)