

MOOC Econometrics

How can I continue my studies?

Main textbook related to this MOOC

This MOOC provides an introduction to the basic ideas and methods of econometrics, which are discussed in much greater detail and with a much wider scope in the textbook *Econometric Methods with Applications in Business and Economics* (Oxford University Press). The modules of the course are related as follows to this textbook:

Module $(0 = Building Blocks)$	1	2	3	4	5	6	0
Textbook (chapter.section)	2	3	5.2, 5.3	5.7	6.1	7	1, A

Other textbooks related to this MOOC

The MOOC lecturers have written several textbooks on Econometrics, see the links below.

- Econometric Methods with Applications in Business and Economics (Heij, De Boer, Franses, Kloek, Van Dijk): ukcatalogue.oup.com/product/9780199268016.do
- Quantitative Models in Marketing Research (Franses, Paap): www.cambridge.org/de/academic/subjects/economics/econometrics-statistics-and-mathematical-economics/quantitative-models-marketing-research
- Time Series Models for Business and Economic Forecasting (Franses, Van Dijk, Opschoor): www.cambridge.org/de/academic/subjects/economics/econometrics-statistics-and-mathematical-economics/time-series-models-business-and-economic-forecasting-2nd-edition

Further study of Econometrics at Erasmus University Rotterdam

The above textbooks are used in the undergraduate and premaster courses on Econometrics at Erasmus University Rotterdam. If you like our MOOC and wish to gain deeper understanding, you may be interested to follow the premaster program on Econometrics in Rotterdam, after which you can specialize in masters on Business Analytics and Quantitative Marketing (modules 1-3 and 5), Econometrics (modules 1-6), and Quantitative Finance (modules 1-3 and 6). More information on these programmes is available via the links below.

- Premaster program Econometrics at Erasmus University Rotterdam: www.eur.nl/ese/prospective/master/master_programmes/pre_master_econometrics_and_management_science/
- Master programmes Econometrics at Erasmus University Rotterdam: www.eur.nl/ese/prospective/master/master_programmes/

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