

# COURSE DETAIL

## ECONOMETRICS

**Country**

France

**Host Institution**

University of Bordeaux

**Program(s)**

University of Bordeaux

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Economics

**UCEAP Course Number**

116

**UCEAP Course Suffix****UCEAP Official Title**

ECONOMETRICS

**UCEAP Transcript Title**

ECONOMETRICS

**UCEAP Quarter Units**

5.00

**UCEAP Semester Units**

3.30

## Course Description

This course focuses on multivariate linear regression model with OLS (basic notions) and multivariate linear regression model with OLS 2/2 (main issues). Topics include: assumptions, Gauss-Markov theorem, Partialling-out interpretation; endogeneity: the omitted variable problem, instrumental variables, testing endogeneity, testing overidentification restrictions; proxy variable as solution to the omitted variable problem; measurement error in dependent variable; heteroskedasticity.

### Language(s) of Instruction

English

### Host Institution Course Number

M1-MAGEVAL

### Host Institution Course Title

ECONOMETRICS

### Host Institution Campus

UNIVERSITY OF BORDEAUX

### Host Institution Faculty

DSPEG

### Host Institution Degree

### Host Institution Department

ECONOMICS

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