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 Course Details

Host Institution Campus
UNIVERSITY OF BORDEAUX

Host Institution Faculty
DSPEG

Host Institution Degree

Host Institution Department
ECONOMICS

Course Last Reviewed
2024-2025

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