

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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