



Universidad
Carlos III de Madrid

COURSE: Econometrics I

Studies: Finance and accounting

Year: 2

Term: Spring

CHRONORAM

Week	Session	Topic	GROUP		Indicate room	Session with two professors – (*)	Student's Task		
			BIG	Small			DESCRIPTION	Compulsory Hours	Weekly working hours Maximal 7 H
1	1	Topic 1. Motivation and revision of basic concepts of the multiple regression model	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	4
1	2	Activity 0: Exercises on Lineal Algebra		X		NO	Consult the guide corresponding to the problem set.	1,5	
2	3	Topic 1.Sampling distributions of the OLS estimator. Testing hypotheses about a single population parameter. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
2	4	Activity 0: Exercises on Lineal Algebra		X		NO	Consult the guide corresponding to the problem set.	1,5	
3	5	Topic 1.Sampling distributions of the OLS estimator. Testing hypotheses about a single population parameter. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
3	6	Activity 1: Multiple regression exercises		X		NO	Consult the guide corresponding to the problem set. 1	1,5	
4	7	Topic 1. Confidence intervals. Testing linear combinations of variables. Testing multiple linear equations: The F-test	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
4	8	Activity 2: Inference in multiple regression		X		NO	Consult the guide corresponding to the problem set. 1	1,5	
5	9	Topic 2. Multiple regressions with dummy variables. Multiple regressions with dummy variables. Interactions with dummy variables. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5

18										
TOTAL									150	

(*) El número máximo de sesiones con 2 profesores y/o de laboratorios experimentales será de 4.

CRONOGRAMA LABORATORIOS EXPERIMENTALES						
SE- SIÓN	SE- MA- NA	DESCRIPCIÓN DEL CONTENIDO DE LA SESIÓN (El grupo se subdivide en dos. En el horario se programan dos sesiones en el laboratorio indicado en esa semana)	LABORATORIO EN EL QUE SE REALIZAN LAS SESIONES	TRABAJO DEL ALUMNO DURANTE LA SEMANA		
				DESCRIPCIÓN	HORAS PRESENC IALES	HORAS TRABJO Semana Máximo 7 H
1					1,5	
2					1,5	
3					1,5	
4					1,5	
TOTAL						