



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 0. Motivation and revision of basic concepts on mathematics	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. Basic Concepts of the multiple regression model	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
2	4	Activity 1: Multiple Regression		X		NO	Consult the guide corresponding to the problem set. 1	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 2: Inference in the multiple regression model		X		NO	Consult the guide corresponding to the problem set. 2	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 3: Introduction to the application of econometric software. Estimation and inference in the multiple regression model		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity. 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

5	10	Activity 4: Multiple regression with dummy variables..		X		NO	Consult the guide corresponding to the problem set. 2	1,5	
6	11	Topic 2. A binary dependent variable: the linear probability model. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	4
6	12	Activity 5: The regression model with binary variables.		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity. 2	1,5	
7	13	Topic 3. Multicollinearity. Perfect Colinearity. The effects of colinearity. Indicators of multicollinearity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
7	14	Activity 6: Multicollinearity		X		NO	Consult the guide corresponding to the problem set. 3	1,5	
8	15	First group exam (PBL)	X			NO		1,5	5
8	16	Activity 7: The regression model with binary variables.		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity. 3	1,5	
9	17	Topic 4. Heteroskedasticity. Consequences of heteroskedasticity for the OLS estimator. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
9	18	Activity 8: Heteroskedasticity.		X		NO	Consult the guide corresponding to the problem set. 4	1,5	
10	19	Topic 4. Robust estimation of heteroskedasticity. Testing for heteroskedasticity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
10	20	Activity 9: Heteroskedasticity. Testing for heteroskedasticity		X		NO	Consult the guide corresponding to the problem set. 4	1,5	
11	21	Topic 4. Testing for heteroskedasticity (continuation) . Generalized least squares. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
11	22	Midterm exam		X		NO		1,5	
12	23	Topic 4. Generalized least squares (continuation). Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
12	24	Activity 10: Heteroskedasticity		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity. 4	1,5	
13	25	Topic 5. Endogenous regressors. Causes of endogeneity. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
13	26	Activity 11: Endogenous regressors		X		NO	Consult the guide corresponding to the problem set. 5	1,5	
14	27	Topic 5. Instrumental Variables and testing endogeneity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
14	28	Second group exam (PBL)		X		NO		1,5	
SUBTOTAL								42	+ 68 = 110
15		Revision, tutor hours, etc.							10
16-18		Preparation for the final exam. Final exam.						3	27
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						