Bachelor's courses School of Business and Economics

VU University Amsterdam - Student- & Onderwijszaken - Exchange programme Vrije Universiteit - 2019-2020

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Econometrics II

Course code	E_EOR2_TR2 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	School of Business and Economics
Coordinator	dr. L.F. Hoogerheide
Examinator	dr. L.F. Hoogerheide
Teaching staff	dr. L.F. Hoogerheide
Teaching method(s)	Lecture, Study Group
Level	200

Course objective
Acquainting the student with misspecifications in the linear regression model and extensions of the linear regression model.

Course content
Topics include:
- Heteroskedasticity
- Instrumental variables and endogeneity
- Misspecification: non-linearity and dummy variables
- Regression models with time series data and serial correlation in the errors
- Strict and contemporaneous exogeneity
- Binary data: logit/probit models
- Multinomial data: ordered logit/probit model, multinomial logit model.
- Censored/truncated data: tobit models
- Non-normality

Form of tuition
2 x 2 hours of classes per week.

Type of assessment
Intermediate exam – Individual assessment
Final exam – Individual assessment
Individual assignment - Individual assessment

Course reading
Wooldridge (2013), Introductory Econometrics, A Modern Approach, 5th international edition.

Recommended background knowledge
Econometrics I, Linear Algebra, Analysis II.