



Exchange programme Vrije Universiteit

Vrije Universiteit Amsterdam - Exchange programme Vrije Universiteit - 2020-2021

Quantitative Research Methods III - Economics and Finance

Course Code	E_EBE3_QRMEF
Credits	6
Period	P4
Course Level	300
Language Of Tuition	English
Faculty	School of Business and Economics
Course Coordinator	dr. A. Opschoor
Examiner	dr. A. Opschoor
Teaching Staff	dr. P. Muller
Teaching method(s)	Seminar, Instruction course, Lecture

Course Objective

After successfully completing this course you can:

- design a research set-up with a quantitative model to investigate a financial research question
- work with univariate and multivariate regression models, probit and logit models, interpret their outcomes using the software package Stata.
- recognize and create solutions to cases when the underlying assumptions of the linear regression model fail (such as omitted variables, heteroskedasticity, endogeneity and multicollinearity)
- report the results of your analysis clearly according to the academic standards

Course Content

First of all, students get to know and learn about different data sources

to summarise data in a number of descriptive statistics.

Second, they learn how to work with univariate and multivariate linear regression models. We also pay attention to situations when the classical assumptions of the linear regression model do not hold: think about problems such as multicollinearity, omitted variable bias,

heteroskedasticity and endogeneity.

Third, you will learn to work with Probit and Logit models.

(in case the outcome variable is binary) and you get to know the basics of

time series and panel data models.

Finally, students will apply the mentioned techniques on empirical data using Stata.

Teaching Methods

Lectures
Tutorials
Computerlab sessions

Method of Assessment

Written exam – Individual assessment
Case 1 – Assessment in groups of 2
Case 2 – Assessment in groups of 2

Literature

Dougherty, C. (2016), Introduction to Econometrics, fifth edition,
Oxford

Target Audience

This course is designed for 3rd year students Economics & Business
Economics

Additional Information

Students who completed the complete minor 'Applied Econometrics: A Big
Data
Experience for All' may choose a different course
from the curriculum of BSc Economics and Business Economics instead of
QRM III.

Recommended background knowledge

Quantitative Research Methods I & II.