STATISTICS II

Degree(s)   : Economics; Finance

Type   : Compulsory course unit

Curricular year/semester   : 2nd year – 2nd Semester

ECTS / hours per week   : 6 ECTS / 5.0 Hours

Workload per week   : 2 Theoretical x 1.5Hours + 1 Practical x 2 Hours

Teacher responsible   : Professor Nicoletta Rosati (1st Semester)

                                    : Professor Isabel Proença (2nd Semester)

OBJECTIVES

1) to use methods of statistics inference to interpret data;

2) to understand the assumptions underlying the linear regression model for cross-section data;

3) to use basic software to apply the procedures in statistics and econometrics;

4) to access a significant portion of the applied economics literature that uses cross-section econometrics;

5) to carry-out simple and adequate econometric studies using cross-section data;

6) to have the basic knowledge in order to follow the econometrics course

PROGRAM

Statistics

- Estimation

- Hypotheses testing

- Nonparametric tests

Econometrics

- The linear regression model for cross-section data

- Statistical inference

- Heteroskedasticity

- Further topics

BIBLIOGRAPHY

Recommended Bibliography:

- Murteira, B; Silva Ribeiro, C.; Andrade e Silva, J. e Pimenta, C. , Introdução à Estatística, Escolar Editora, [MSRASP], 2010
- Wooldridge, J. M., Introductory Econometrics, A Modern Approach, 4th Ed., Thomson South-Western, [W], 2009