

UNIVERSITY OF PIRAEUS

FACULTY/SCHOOL	School of Economics, Business and Int	ternational Studies	
DEPARTMENT	Department of Economics		
LEVEL OF STUDY	Undergraduate		
COURSE UNIT CODE	OKOIM02	SEMESTER 6 <sup>th</sup>	
COURSE TITLE	ECONOMETRICS II		
WEEKLY TEACHNG HOURS	4	CREDITS (ECTS) 6	
COURSE TYPE	Mandatory		
PREREQUISITE COURSES	-		
INSTRUCTION LANGUAGE	English	ASSESSMENT LANGUAGE Engl	lish
OPEN TO ERASMUS	Yes		
LEARNING OUTCOMES	Economics to empirically identify the behavior of many phenomena. The course reviews topics in linear algebra used for the presentation, estimation, testing and forecasting of a multiple regression model. Next, it examines all the problems that appear in regression analysis such as multicollinearity, heteroscedasticity, autocorrelation, non-normality and biased estimates. After that, it presents several special topics in regression analysis such as, dummy variables, trend and distributed lag models. expectations, non-linear models and logit and probit models. Smoothing techniques and time series decomposition are also covered. The tools students will learn in this course will allow them to analyze real data and derive policy conclusions for Economics and Business issues.		
GENERAL COMPETENCES	Data analysis	55 1550055.	
	<ul> <li>Estimating relation for identifying</li> <li>Quantitative analysis</li> <li>Decision Making process</li> <li>Project planning and management</li> <li>Pacie concents of linear algebra</li> </ul>	the behavior of a phenomenon and for forecasting t	
	<ul> <li>Regression analysis using linear algebra</li> <li>Issues in Regression analysis</li> <li>Dummy variables – Trend and Distributed lag models</li> <li>Expectations and non-linear models</li> <li>Smoothing techniques</li> <li>Time series decomposition</li> </ul>		
USE OF ICT IN TEACHING	Use of ICT in lectures		
COURSE DESIGN	Activity/Meth	od Semester workload	
	Lectures Tutorials Study Exercises Exam Total	52 12 58 26 2 150	
COURSE ASSESSMENT	The evaluation of the course is implem	nented through a final examination.	
SUGGESTED BIBLIOGRAPHY	<ul> <li>Suggested bibliography:</li> <li>Agiakloglou, C. and Benos, T. "Prin</li> <li>Agiakloglou, C. And Economou, G</li> <li>Related Journal: Journal of economet</li> <li>Journal of applied econometrics</li> <li>Journal of quantitative economics</li> </ul>	nciples of Econometric Analysis" "Methods of Forecasting and Decision Analysis" trics	