

| | | | | |
|---|---|-----------------|--|--|
| Course | Econometrica | | | |
| | Type | Semester | ECTS | Code |
| | Compulsory (C) | II | 5 | |
| Lecturer Case Assistant Tutor of the subject | | | | |
| Goals and Objectives | The goal of this course is for students to understand the possibilities that econometrics gives for theory exploration. Different methods will be taught: linear and nonlinear models, logistics model. Moreover the hypothesis testing and interpretation of the coefficients. Diagnostic tests of the models will be covered so the model can be interpreted. | | | |
| Expected results | <ul style="list-style-type: none"> • A sound understanding of key statistical concepts and techniques • Familiarity with the principles and core techniques of econometric analysis and how regression results can be interpreted • Skills in the practical application of relevant quantitative methods • Running regressions in STATA software • Interpreting the results and producing results in paper according to Journal requests | | | |
| Content | Weekly Plan | | | Week |
| | Introduction to Econometrics, data description, variables | | | 1 |
| | Regression with single factor | | | 2 |
| | Assumptions of the OLS and hypothesis testing | | | 3 |
| | Multivariate regression and categorical variables | | | 4 |
| | Regressions with panel and time series data | | | 5 |
| | Logistic regression | | | 6 |
| Teaching methods | Activities | | | Weight(%) |
| | 1. Lecture | | | 60% |
| | 2. Software demonstration | | | 30% |
| | 3. Paper presentation | | | |
| Methods of assessment | Evaluation | | Number | Weight (%) |
| | 1. Participation, activities | | 8 | 20% |
| | 2. Paper | | 1 | 30% |
| | 3. Final Exam | | 1 | 50% |
| Resources and means of concretization | Tools | | | Number |
| | 1. Classroom | | | 1 |
| | 2. Moodle | | | 1 |
| | 3. Projector | | | 1 |
| | 4. STATA software | | | 1 |
| Charges and activities | Type of activity Hours weekly Total load | | Type of activity Hours weekly Total load | Type of activity Hours weekly Total load |
| | 1. Lectures | | 2 | 30 |

| | | | |
|------------------------------|--|---------|----------|
| | 2. Project preparation 3. Study time, preparation, etc. | 8 10 | 40 55 |
| Literature/References | <ul style="list-style-type: none"> • Musli Osmani, Metodatat e ekonometrisë, (2011) • Gujarati, Damodar: Basic Econometrics, any Edition, McGraw-Hill Inc. • Wooldridge, Jeffrey M.: Introductory Econometrics: Modern Approach, 5th Edition, Thompson: South-Western, 2012. • A. Colin Cameron and Pravin K. Trivedi, Microeconometrics Using STATA • Libra tjerë që mbulojnë fushën e ekonometrisë • • Artikuj shkencor: • Çfarë do artikuj shkencor që kanë përdorë metoda ekonometrie. • • uebsajtet me të dhëna për STATA: <ul style="list-style-type: none"> ○ http://people.stern.nyu.edu/wgreene/Econometrics/PanelDataSets.htm ○ http://fmwww.bc.edu/ec-p/data/ecfindata.php ○ http://stataproject.blogspot.com/ • material shtesë në internet: <ul style="list-style-type: none"> ○ http://www.princeton.edu/~otorres/Regression101.pdf | | |
| Contact | Bashkim Nurboja, bashkim.nurboja@ubt-uni.net | | |

