

Syllabus

Behavioral and Digital Economics for Effective Management (BDEEM)

Course title	Econometrics
Teacher	Emmanuel Peterle
shared course	<input type="checkbox"/> No <input checked="" type="checkbox"/> Yes, with master IE "Econométrie 1"
Hourly volume	18HCM + 6HTD
Evaluation methods	Written exam
Course summary	This course explores the basics of econometric analysis. The first chapter consists in a refresher in mathematics and statistics. The second chapter addresses hypothesis testing. The third chapter focuses on the definition of a clean empirical model, considering the different hypotheses needed for its estimation. In the fourth chapter, we present the Ordinary Least Square Estimator and its properties. Chapter 5 concludes with the concept of inference and the interpretation of an econometric model.
Course knowledges	Students should develop the ability to: <ul style="list-style-type: none"> - Analyze data through standard statistical methods. - Build an estimable and intelligible empirical model, to answer an economic problem. - Recognize and understand the properties of the Ordinary Least square estimator, as well as its limitation.
General skills	Statistical tests, linear regression model, ordinary least square estimator
Specific skills	Matrix algebra, asymptotical analysis, estimation with the R software