

Syllabus

Behavioral and Digital Economics for Effective Management (BDEEM)

Course title	Econometrics
Teacher	Emmanuel Peterlé
shared course	No X Yes, with Master QAE
Hourly volume	24
Evaluation methods	The Econometrics course is assessed through a written exam, designed to mirror professional scenarios students may encounter during internships or future workplaces. It is anticipated that students will be able to apply the concepts and methods covered in the course to solve tangible problems presented in the exam.
Course summary	<p>This course offers an introduction to econometrics. We first cover the fundamentals of statistics, probability and matrix algebra. We learn how to build a proper linear model, and how to estimate the parameters of this model using the Ordinary Least Squares method. We then propose various extensions related to the violation of the standard hypotheses surrounding the linear model.</p> <p>Content</p> <p>Chapter 1 - Refresher course Chapter 2 - Hypothesis testing Chapter 3 - Empirical model Chapter 4 - Ordinary least squares Chapter 5 - Inference Chapter 6 - Consistency Chapter 7 - Normality Chapter 8 - Heteroskedasticity Chapter 9 - Endogeneity</p>
Skills	<p>Following this course, student will have developed the ability to:</p> <p>Construct a simple econometric model to answer an economic problem. Estimate the parameters of a model and assess the quality of this estimation. Express a clear and correct interpretation of the outcome of the estimation process.</p>

