Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
ECON305	Econometrics I	5	3	0	0	3	5

Prerequisites	ECON208
Admission Requirements	ECON208
Language of Instruction	French
Course Type	Compulsory
Course Level	Bachelor Degree
Objective	The objective of the course is to teach students how to use econometric methods to quantify economic relations and providing the basic tools to do an empirical analysis to understand real world problems.
Content	Simple linear econometrics models and linear econometrics models with several variables Regression analysis Econometrics analysis: various econometris tests and hypothesis' tests
References	• BOURBONNAIS R. (2000). Econométrie, manuel et exercices corrigés, Dunod (3ième ed.), Paris. • JOHNSTON J., DINARDO J., (1999), Méthodes économétriques, Economica, 4ième ed., Paris. • WOOLDRIDGE J.M.(2005), Introduction to Econometrics

Theory Topics

Week	Weekly Contents
1	Introduction to econometrics
2	Regression analysis in the simple linear models
3	Regression analysis in the simple linear models: application
4	Regression analysis in the models with several variables
5	Regression analysis in the models with several variables
6	Regression analysis in the models with several variables: application
7	Application on computer
8	Mid-term
9	Econometric Analysis: various tests
10	Econometric Analysis :hypothesis's tests
11	Econometric Analysis: problem of autocorrelation
12	Econometric Analysis: application
13	Application on computer
14	Dummy variables: seasonality