Master Program "Financial analytics (in English)"

SEMESTER: 1

MODULE: 1-1

Course	**Advanced Econometrics**	
Instructor	**Elena Smirnova, PhD (Economics), Associate Professor, Department of the Mathematical methods of Economics**	
Credits	ECTS	Hours
	3	**108**
Classes	Lectures (hours)	Seminars (hours)
	4	**10**
Learning outcomes	Students will be provided with required theoretical tools, get acquainted with the theoretical properties of the appropriate econometric estimation and testing procedures under various modeling assumptions, will get a sound understanding of the applicability and limitations of various models as the vehicles for econometric analysis of economic data and be able to read, write and properly interpret articles and reports of an applied econometric nature using advanced econometric techniques and be in a position to advance upon the basic foundations of econometric theory and practice with some ease.	
Topics	1 Basic terms of Econometrics (revision) 2 Multiple linear regression 3 Non-linear regression models 4 Basic terms of time series analysis	
Text (Main literature)	William H. Greene. Econometric Analysis: International Edition: Global Edition. Pearson, 2014. Badi H. Baltagi. Econometrics. Springer, 2011. Damodar Gujarati. Basic Econometrics. McGraw-Hill Companies, 2004.	
Assessment	The final grade will be based on: · attendance - max.20 · current performance (solving the problems, written assignments, reports, presentations, tests, participation) – max.40 · pass/fail examination – max.40	
Teaching Methods	Lectures, seminars (including group instructions, explanation of difficulties, problems solving), individual consultations.	