Title:	Econometrics
Lecture hours:	30
Study period: (summer/winter)	Summer and winter semester
Number of credits:	
Assessment methods:	Attendance at the course, active participation, final exam
Language of instruction:	English
Prerequisites:	Requirements in the area of: – knowledge: shows acquaintance of problems and methods of algebra, mathematical analysis, descriptive statistics, probability theory, mathematical statistics and basics of macroeconomics, microeconomics and finance – skills: can perform basic mathematical operations, calculate chosen statistical measures, verify hypotheses and use basic function of Excel spreadsheet – competences (attitude): can individually use bibliography as well as prepare information on a selected topic
Course content:	Acquirement of basic knowledge on econometric methods and their applications in quantitative analysis of economic processes as well as possession of skills of exploitation of chosen function of econometric software related to estimation and verification of linear econometric models.
Learning outcomes:	Knowledge: K1. The student is familiar with the basic concepts of time series analysis. K2. He/she knows the basic methods of estimation and tools required for verification of single-equation econometric models. Skills: S1.The student selects the optimal set of explanatory variables in the single-equation econometric model. Social competences: SC1. The student is able to work in a group focused at gaining knowledge and information.
Name of lecturer:	1. Definition and subject of econometrics. Types of statistical regularities. Econometric model 2. Stages of econometric modelling 3. Estimation of structural parameters of econometric models 4. Verification of econometric models. Chosen challenges of building of econometric models 5. Autocorrelation 6. Heteroscedasticity 7. Nonlinear models – building and applications 8. Econometric forecasting – introduction 9. Time series analysis – introduction

Contact (email address):	t.walkowiak@ukw.edu.pl
Literature:	1. Johnston J.: Econometric methods, McGraw-Hill International Edition, Economic series, 3rd Edition 1991. 2. Greene W.H.: Econometric Analysis, Prentice Hall, 5th Edition 2003. 3. Maddala G.S.: Introduction to Econometrics, 2nd ed., Macmillan 1992. 4. Wooldridge J.M.: Introductory Econometrics: A Modern Approach, Cengage Learning, 5th edition 2012.