




3.00 credits

22.5 h + 15.0 h

Q1

Language :	French > English-friendly
Place of the course	Louvain-la-Neuve
Learning outcomes	
Evaluation methods	partim B : homework in groups
Teaching methods	partim B : lectures in English, homework
Content	<p><b>LBIRA2110B – Applied Econometrics</b></p> <p>Introduction to the different data types (cross-sections, time series, panel data) and to the small-sample and large-sample justifications of the OLS estimators</p> <p>Cross-sections : typical exceptions to the Gauss-Markov assumptions, sources of endogeneity, IV estimators</p> <p>Time series : the problem of non-stationarity, unit root tests, a few typical econometric specification for time series (Koyck, ECM,...)</p> <p>Panel data : fixed effect model vs random effect model, the unifying Mundlak approach</p>
Inline resources	partim B (Applied Econometrics): Documents used during the lectures (plans, tables, graphs,...) are available for the students on Teams.
Faculty or entity in charge	AGRO

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Bachelor in Mathematics	<a href="#">MATH1BA</a>	4		
Approfondissement en statistique et sciences des données	<a href="#">APPSTAT</a>	3		
Minor in Statistics, Actuarial Sciences and Data Sciences	<a href="#">MINSTAT</a>	3		
Certificat d'université : Statistique et science des données (15/30 crédits)	<a href="#">STAT2FC</a>	3		