

COURSE OUTLINE

COURSE TITLE	ECONOMETRICS			CODE:				
YEAR OF STUDY	SEMESTER	COURSE STATUS (C-COMPULSORY/O-OPTIONAL/E-ELECTIVE)						
NUMBER OF HOURS PER WEEK		TOTAL NUMBER OF HOURS PER SEMESTER	TOTAL NUMBER OF SELF-STUDY HOURS	CREDITS	TYPE OF ASSESSMENT (MT-MID-TERM, O-ORAL EXAM, M-MIXED)	LANGUAGE OF TEACHING		
		C	S	L	Pr.			
2		2			56	5	M	EN
COURSE COORDINATOR	ACADEMIC TITLE, FIRST NAME, LAST NAME				DEPARTMENT			
	ASSOC.PROF. DANUT JEMNA				Economics			
PREREQUISITE COURSES	Statistics, Economics, Mathematics							
COURSE OBJECTIVES	Main objective: to insure the student the knowledge and skills necessary for the economic data analysis with a view to evaluate the phenomena relations and the modelling of their variation in time							
	SPECIFIC OBJECTIVES: <u>KNOWLEDGE</u> , <u>ABILITIES</u> AND/OR <u>COMPETENCES</u> i) <u>Cognitive competences</u> the acquirement of the methodological steps of econometric modelling, of the main problems that each type of model arises, of the knowledge possibilities offered by the econometric model. ii) <u>Functional competences</u> the skill to build a model on real data, to use the computer and a specialized software modelling program in order to estimate a model, to make a forecast and to make a decision on the basis of the modelling result, to work in a team iii) <u>Personal competences</u> : the skill to critically analyse a theory or an economic problem, to test an economic theory, to use empirical support and the econometric models in order to verify a theory, to make predictions on the basis of already built models, to get new knowledge iv) <u>General competences</u> : ability of analysis and synthesis, critical spirit							
COURSE OUTLINE	NAME OF CHAPTER/ TOPIC					No. of hours		
	1. CONCEPTUAL AND METHODOLOGICAL ELEMENTS					3		
2. THE SIMPLE LINEAR REGRESSION MODEL					4			
3. THE MULTIPLE LINEAR REGRESSION MODEL					4			
4. NON-LINEAR MODELS					4			
5. REGRESSION MODELS WITH DUMMY VARIABLES					3			
6. TESTING THE TRADITIONAL REGRESSION MODEL HYPOTHESES					4			
7. TIME SERIES MODELS					4			
SEMINAR/LAB TOPICS	Solving of the problems discussed during the course. Models are built on real data, using the computer. All applications are made using the SPSS program.							
TEACHING METHODS	Lecture (video-projector), interactive course							

BIBLIOGRAPHY	<ol style="list-style-type: none"> 1. Berdot, J.P. - <i>Econometrie</i>, Universitatea din Poitiers, 2001 2. Bourbonnais, R. – <i>Econometrie</i>, 5-e edition, Dunod, Paris, 2003 3. Greene, W.H. – <i>Econometric Analysis</i>, 4-e ed., Prentice Hall, 2000 4. Gujarati, D.N. – <i>Basic Econometrics</i>, 3-rd Edition, McGraw-Hill, 1995 5. Jemna, D., <i>Econometrie</i>, Editura Universității “Al.I. Cuza” Iași, 2007 6. Maddala, G.S. – <i>Econometrics</i>, McGraw-Hill, 1987 7. Mills, T.C. - <i>The Econometric Modelling of Financial Time Series</i>; Cambridge University Press, 1999
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ASSESSMENT	TERMS	Progressive evaluation at least grade 5
	CRITERIA	Acquirement of knowledge and method; acquirement of the work skills with the models; use of the specific methodology and appropriate language in real economic situations
	TYPES	Progressive evaluation (P); Multiple choice examination (E)
	FINAL GRADE FORMULA	60% PV (20% seminar + 40% test) + 40% multiple choice examination