

Information sheet for the course Econometric

University: <i>Alexander Dubček University of Trenčín</i>	
Faculty: <i>Faculty of Social and Economic Relations</i>	
Course unit code: <i>LZPV45</i>	Course unit title: <i>Econometric</i>
Type of course unit: <i>compulsory optional</i>	
Planned types, learning activities and teaching methods: <i>2 hours of seminars per week. 28 hours of seminars per semester. In-class format.</i>	
Number of credits: <i>3</i>	
Recommended semester: <i>2nd</i>	
Degree of study: <i>II.</i>	
Course prerequisites: <i>none</i>	
Assesment methods: <i>Credit, during the semester semestral paper at least 50%, active participation in the exercises. Rating A: 90-100%. Rating B: 80 - 89%. Rating C: 70-79%. Rating D: 60 - 69%. Rating E: 50 - 59%. Rating FX: below 50%. At the end of the semester during the examination period: the final test. Final evaluation: achieved average.</i>	
Learning outcomes of the course unit: <i>A student by passing the course will gain a basic understanding of the theoretical issues of basic econometric models, knows decisive prognostic application of processes that take place in the economy and affect the economic and social development of society. The study of the subject enables to understand statistical analysis of real data using econometric methods and modern econometric methods to construct, quantification, verification and application of models in economic practice.</i>	
Course contents: <i>1. The classical linear model. 2. The statistical assumptions. 3. Methods of parameter estimation. 4. Inference in the classical model. 5. The confidence intervals, testing. 6. Prognostic application , error of prognosis. 7. A linear model with non-standard covariance structure. 8. Heteroskedasticity. 9. Autocorrelation. 10. Generalized model. 11. Multikolinearita. 12. The model in the form of simultaneous equations, identification, parameter estimation. 13. Application methods: analysis, prognosis, evaluation of alternatives (simulation, optimization).</i>	
Recommended of required reading: <i>1. Klasický lineárny model. 2. Štatistické predpoklady. 3. Metódy odhadu parametrov. 4. Inferencia v klasickom modeli. 5. Intervaly spoľahlivosti, testovanie. 6. Prognostická aplikácia, chyba prognózy. 7. Lineárny model s neštandardnou kovariačnou štruktúrou.</i>	

- 8. Heteroskedasticita.
- 9. Autokorelácia.
- 10. Zovšeobecnený model.
- 11. Multikolinearita.
- 12. Model v tvare simultánných rovníc, identifikácia, odhad parametrov.
- 13. Metódy aplikácie: analýza, prognóza, hodnotenie alternatív (simulácia, optimalizácia).

Language: *Slovak*

Remarks:

The subject is provided in the summer semester in the first year of full-time study and in the summer semester of the first year of part-time study. The course is optional. Number of students in the seminar group is 20-25 students.

Evaluation history:

Total number of students being assessed: 0

A	B	C	D	E	FX
0,0	0,0	0,0	0,0	0,0	0,0

Lectures: *Ing. RNDr. Dagmar Petrušová, PhD.*

Last modification:

Supervisor: *Doc. Mgr. Sergej Vojtovič, DrSc.*