Exchange programme Vrije Universiteit Amsterdam

Vrije Universiteit Amsterdam - Exchange programme Vrije Universiteit Amsterdam - 2024-2025

Exchange

Vrije Universiteit Amsterdam offers many English-taught courses in a variety of subjects, ranging from arts & culture and social sciences, neurosciences and computer science, to economics and business administration.

The International Office is responsible for course approval and course registration for exchange students. For details about course registration, requirements, credits, semesters and so on, please visit the exchange programmes webpages.

Econometrics II

Course Code	E_EOR2_TR2
Credits	6
Period	P4+5
Course Level	200
Language Of Tuition	English
Faculty	School of Business and Economics
Course Coordinator	dr. L.F. Hoogerheide
Examiner	dr. L.F. Hoogerheide
Teaching Staff	dr. L.F. Hoogerheide
Teaching method(s)	Study Group, Lecture, Written partial exam

Course Objective

Acquainting the student with misspecifications in the linear regression model and extensions of the linear regression model.

Course Content

Topics include:

- Heteroskedasticity
- Instrumental variables and endogeneity
- Misspecification: non-linearity and dummy variables
- Regression models with time series data and serial correlation in the errors
- Strict and contemporaneous exogeneity
- Binary data: logit/probit models
- Multinomial data: ordered logit/probit model, multinomial logit model.
- Censored/truncated data: tobit models
- Non-normality

Additional Information Teaching Methods

2 x 2 hours of classes per week.

Method of Assessment

Intermediate exam – Individual assessment
Final exam – Individual assessment
Group assignment - Group assessment

Literature

- Wooldridge (2013), Introductory Econometrics, A Modern Approach, 5th international edition.

Recommended background knowledge

Econometrics I, Linear Algebra, Analysis II.