Econometrics (6 ECTS)

The Econometric course introduces students to classical theory of econometrics. Student will become familiar with classical regression theory, estimation using ordinary least square methods as well as theory behind maximum likelihood methods and generalized method of moments. Different methods of hypothesis testing will be introduced, specific for each of the stated estimation methods. Apart from elaboration of theory of each of the mentioned concepts, a computer practicum will be an integral part of this course where students will familiarize themselves with applications of theoretical constructions.