

<b>Study Programme:</b> MB-Applied mathematics			
<b>Course Unit Title:</b> Econometrics			
<b>Course Unit Code:</b> MB12			
<b>Name of Lecturer(s):</b> Zorana Lužanin			
<b>Type and Level of Studies:</b> Master Academic Degree			
<b>Course Status (compulsory/elective):</b> elective			
<b>Semester (winter/summer):</b> summer			
<b>Language of instruction:</b> serbian			
<b>Mode of course unit delivery (face-to-face/distance learning):</b> face-to-face			
<b>Number of ECTS Allocated:</b> 6			
<b>Prerequisites:</b> Statistics			
<b>Course Aims:</b> Introduction of concepts and methods of modern econometric analysis. The main focus is put on formulation of regression models in terms of covering relationship of interdependence of economic phenomena and knowledge in the field of evaluation, testing and interpretation of econometric models of various types.			
<b>Learning Outcomes:</b> Students will have a functional knowledge of regression methods, conditions of applicability, and their main advantages and disadvantages. Students will be able to define and apply appropriate models to the specific type of problem.			
<b>Syllabus:</b> <i>Theory</i> The basics of econometrics. The Simple Linear Regression Model; The Multiple Linear Regression Model; One-dimensional regression. Multidimensional regression (Estimation, Inference). Multiple Regression Analysis with Qualitative Information. Assessing Regression Models (Heteroscedasticity. Serial correlation). <i>Practice</i> Tasks and problems are solved, practical lessons follow the teaching content i.e. theoretical instructions. Usage of statistical software (SPSS and R)			
<b>Required Reading:</b> 1. G. S. Maddala, Introduction to Econometrics, 3 <sup>rd</sup> edition, Wiley, 2001 2. J. Kmenta, Počela ekonometrije, drugo izdanje, MATE d.o.o., Zagreb, 1997 3. C. Dougherty, Introduction to Econometrics, Oxford University Press, 1992			
<b>Weekly Contact Hours:</b> 5	<b>Lectures:</b> 3	<b>Practical work:</b> 2	
<b>Teaching Methods:</b> Lectures, exercises, analysis of examples with applications, writing reports			
<b>Knowledge Assessment (maximum of 100 points):</b>			
<b>Pre-exam obligations</b>	points	<b>Final exam</b>	points
Active class participation		written exam	
Practical work	20	oral exam	40

Preliminary exam(s)	2x20=40	.....	
Seminar(s)			
The methods of knowledge assessment may differ; the table presents only some of the options: written exam, oral exam, project presentation, seminars, etc.			