MACKENZIE PRESBYTERIAN UNIVERSITY
Social and Applied Sciences Centre
Graduate Program in Business Management

TEACHING PLAN

Graduate Program: Business Management

Course: ☒ Academic Master's ☐ Professional Master's ☒ Doctorate

Discipline: Applied Econometrics for Finances I	**Discipline code**: ENST10592
Professor: Eli Hadad Junior	**DRT**: 1148294

Workload: 48h	**Credits:** 4	☒ Mandatory ☐ Elective

Syllabus:
Linear and Multiple Regression: Hypotheses, Estimation, Autocorrelation and Heterocedasticity, Specification, functional form and stability tests

Panel Data: Fixed and Random Effect, Haussman's Principle, Introduction to dynamic models
Post estimation tests

Assessment Criteria:
The course covers the theoretical and practical part of econometrics, using and programming the Softwares.
The purpose is to enable the student to work with data, including acquisition, transformation, analysis using econometric softwares such Stata and Oxmetrics.
The evaluation consists of two tests, each worth 40% of the grade and the discussion and analysis of a paper 20%

Bibliography:

BERNDT, E. R. **The practice of Econometrics – Classic and Contemporary**. Addison Wesley. 1996.
GREENE, W. H. **Econometric Analysis**, 7th edition, Pearson, 2011.
GUJARATI, D.; Porter, D. **Basic Econometrics**, 5th edition, 2016
MADDALA, G.S. **Introduction to Econometrics.** John Wiley & Sons; 4th edition.
RAMANATHAN, R. **Introductory Econometrics with Applications**. Dryden Press. 4 ed. 1998.
STOCK, J. H. e WATSON, M. W**. Introduction to Econometrics**, 2010
WOOLDRIDGE, J. M. **Introductory Econometrics.** Thomson/Southern. 2012.