

**SYLLABUS**

University Unit: CCSA – Social and Applied Sciences Centre		
Graduate Program: PPGA – Business Management		
Course: <input checked="" type="checkbox"/> Mestrado Acadêmico <input type="checkbox"/> Academic doctorate		
Discipline: Applied Econometrics for Finances I		Code: ENST52449
Professor: Michele Nascimento Jucá and Eli Hadad Junior		DRT: 1122422/ 1148294
Workload: 32 hours	Credits: 2	<input checked="" type="checkbox"/> Mandatory <input type="checkbox"/> Optional
<u>SYLLABUS:</u> The focus of the discipline is to enable the accomplishment of empirical research from secondary data – e.g: accounting, financial and economic. Its main content comprises: Statistical concepts, Introduction to econometrics and simple linear regression, Event study, Multiple linear regression, Regression with panel data, Differences-in-differences, Estimation of instrumental variables, Simultaneous equation models, Regressions with limited dependent variables		
<u>PROGRAMMATIC CONTENT:</u> <ul style="list-style-type: none">• Statistical concepts• Introduction to econometrics and simple linear regression• Event study• Multiple linear regression• Regression with panel data• Multilevel regression with panel data• Regressions with limited dependent variables• Differences-in-differences• Simultaneous equations		
<u>ASSESSMENT CRITERIA:</u> Exercise resolution - 20% Test 1 - 40% Test 2 - 40%		



BASIC BIBLIOGRAPHY

1. Fávero, L.P., & Belfiore, P. (2019). *Data science for business and decision making*. Academic Press
2. Gujarati, D.N., & Porter, D.C. (2008). *Basic econometrics*. McGraw Hill
3. Wooldridge, J.M. (201). *Introductory econometrics: A modern approach*. Cengage

COMPLEMENTARY BIBLIOGRAPHY

4. Angrist, J.D., & Pischke, J-S. (2009). *Mostly harmless econometrics: An empiricist's companion*. Princeton
5. Cameron, A.C., & Trivedi, P.K. (2022). *Microeconometrics using Stata. Volume I: Cross-sectional and panel regression models and Volume II: Nonlinear models and casual inference methods*. Stata Press
6. Campbell, J.Y, Lo W. A., & Mackinlay C.A. (1997). *The econometrics of financial markets*. Event-study analysis (pp. 149-180), Princeton University Press
7. Hair, J.F., Black, B., Babin, B., Anderson, R.E., & Tatham, R.L. (2018). *Multivariate data analysis*. Cengage
8. Hill, R.C., Judge, G.G., & Griffiths, W.E. (2018). *Principles of econometrics*. Wiley
9. Hox, J.J., Moerbeek, M., & Van de Schoot, R. (2017). *Multilevel analysis: techniques and applications*. Routledge. <https://doi.org/10.4324/9781315650982>
10. Mitchell, M.N. (2020). *Data management using Stata: A practical handbook*. Stata Press
11. Siegel, S., & Castellan Jr., N.J. (1988). *Nonparametric statistics for the behavioral sciences*. McGraw-Hill
12. Stock, J.H., & Watson, M.W. (2020). *Introduction to econometrics*. Pearson