



Course Syllabus

Department/Faculty Applied Social Science Center
Graduate Program Economics and Markets – Professional Master's
Degree <input type="checkbox"/> Academic Master's <input type="checkbox"/> Doctorate (PhD) <input checked="" type="checkbox"/> Professional Master's
Course Name Economic Statistics and Econometrics
Professor(s) Pedro Raffy Vartanian
Office hours 48 hours
Course Overview Data and Descriptive Statistics. Random variables. Study of probability distributions. Application of estimation techniques. Hypothesis testing. Understanding and use of linear models. Introduction to unit root tests. Understanding of issues related to the exogeneity and causality. Study of Vector Autoregression model. Binary dependent variables. Time series regression analysis and prediction. Introduction to the estimation of dynamic causal effects.
Topics outline Data and Descriptive Statistics. Random variables. Study of probability distributions. Application of estimation techniques. Hypothesis testing. Linear models. Unit root tests. Understanding of issues related to the exogeneity and causality. Study of Vector Autoregression model. Binary dependent variables. Time series regression analysis and prediction. Estimation of dynamic causal effects.
Letter Grade Assignment Grade A (Excellent) Grade B (Good) Grade C (Satisfactory) Grade D (Unsatisfactory)



Universidade Presbiteriana

Mackenzie

CCSA - Centro de Ciências Sociais e Aplicadas

Programa de Pós-Graduação em Economia e Mercados

Texts, Materials, and supplies

Basic Bibliography

GREENE, William H. **Econometric analysis**. 6th ed. Upper Saddle River, N.J.: Pearson Prentice Hall, 2008.

STOCK, James H; WATSON, Mark W. **Econometria**. São Paulo: Pearson/Addison Wesley, 2004. WOOLDRIDGE, Jeffrey M. **Econometric analysis of cross section and panel data**. Cambridge, Mass.: The MIT Press, 2002.

Complementary Bibliography

GUJARATI, Damodar N.; PORTER, Dawn C. **Econometria básica**. 5. ed. São Paulo: AMGH, 2012.

HAYASHI, Fumio. **Econometrics**. Princeton, N.J.: Princeton University Press, 2000.

HEIJ, C. **Econometric methods with applications in business and economics**. Oxford: Oxford University Press, 2004.

KENNEDY, Peter. **Manual de econometria**. Rio de Janeiro: Elsevier, c2009.

WOOLDRIDGE, Jeffrey M. **Introdução à econometria: uma abordagem moderna**. São Paulo: Thomson, 2007.