Nome da disciplina

Applied Econometrics for Finances I.
Ministrada em 2020-1

Número de créditos: 4 Carga horária: 48 Obrigatória/Eletiva: Obrigatória

Ementa:

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

Bibliografia:

BERNDT, E. R. The practice of Econometrics – Classic and Contemporary. Addison Wesley. 199
GREENE, W. H. Econometric Analysis, 7th edition, Pearson, 2011. GUJARATI, D.; Porter, D. Basi
Econometrics, 5th edition, 2016 MADDALA, G.S. Introduction to Econometrics. John Wiley & S
4th edition. RAMANATHAN, R. Introductory Econometrics with Applications. Dryden Press. 4 e
1998. STOCK, J. H. e WATSON, M. W. Introduction to Econometrics, 2010 WOOLDRIDGE, J. M.
Introductory Econometrics. Thomson/Southern. 2012.