Specification of the course for the Book of courses

Study program		Applied statistics	
Title of the course		**Econometrics 2**	
Teachers (for lectures)		Vinko Lepojević	
Teacher/fellow teacher (for exercises)			
ESPB	6	**Status of the course (obligatory (O) /elective (E))**	E (Obligatory in Module Statistics in Economy)

Conditions	Econometrics 1
Aim of the course	Understanding the concepts microeconometrics and time series analysis.
Course outcomes	Students will acquire functional knowledge of methods of microeconometrics and time series analysis, the conditions of applicability, and their main advantages and disadvantages. The ability to define and to apply appropriate model for given type of problem.
Content of the course	
Theoretical classes	Binary and censored regression (probit, logit, tobit). Components of time series (horizontal component, time trend, seasonality, cycles). Moving averages and filters. Predictions. Stationarity. Autocorrelation. The basic models of time series. Methods of evaluation and diagnosis.
Practical classes	Tasks and problems are solved, the practical lessons follow the content of teaching, ie. theoretical instruction. Using of statistical software
References	
1	G.S. Maddala: Introduction to econometrics, John Wiley & Sons, 3rd edition, 2001.
2	W.H.Greene: Econometric analysis, 5th ed., Prentice Hall, 2003.
3	Kiš T. et al, Quantitative Methods in Economics, Faculty of Economics, Subotica, 2005 (in Serbian).
4	Baltagi, B. H., Econometrics, Springer, 2002

The number of contact hours per week during the semester / trimester / year

Lectures	Exercises	DON	Research work	Other classes
2	2	----	------	------

Teaching methods	lectures, exercises, analysis of examples with applications, writing reports about statistical analysis

Evaluation of knowledge (maximum score 100)

Pre exam duties	points	Final exam	points
Activity during lectures	5	**Oral exam**	40
Activity during exercises	5		
colloquia	30		
seminars	20		