Course Outline «Special Issues on Econometrics»			
School	Economic Science		
Department	Accounting and Finance		
Level of Studies	Undergraduate		
Course Code	AF806	**Semester**	8ο
Course Title	Special Issues on Econometrics		

INDEPENDENT TEACHING ACTIVITIES	**WEEKLY TEACHING HOURS**	**Credits**
Lectures and Lab	3	5
Total	**3**	**5**

COURSE TYPE	Elective
PREREQUISITE COURSES:	Econometrics I and Econometrics II
LANGUAGE OF INSTRUCTION and EXAMINATIONS:	Greek
IS THE COURSE OFFERED TO ERASMUS STUDENTS	Yes
COURSE WEBSITE (URL)	https://eclass.uowm.gr/courses/ACCFIN806/ (Note: students must register in the university's online platform, Eclass)

LEARNING OUTCOMES

Upon successful completion of the course the students will be able to:

1. Deal with advanced econometric definitions and techniques.
2. Carry out advanced econometric tests and specify and estimate econometric models.
3. Analyze real data using modern econometric software.
4. Evaluate and interpret the results of an econometric analysis.

General Competence

1. Autonomous work
2. Production of new research ideas
3. Decision making
4. Team work
5. Promotion of free, creative and inductive thinking

SYLLABUS

1. Stationarity /Unit root Tests Dickey - Fuller (DF), Augmented Dickey – Fuller test (ADF), Phillips-Perron test, Endogenous structural break-Zivot-Andrews test
2. VAR models
3. Cointegration – Cointegration tests
4. Error correction models
5. Causality
6. Panel data models

TEACHING and LEARNING METHODS - EVALUATION		
DELIVERY	Face to Face	
USE OF INFORMATION AND COMMUNICATIONS TECHNOLOGY	Support the learning process using the eclass online platform Laboratory education using econometric software EViews	
TEACHING METHODS	**Activity**	**Workload**
	Lectures and laboratory practice	100
	Individual Study	50
	Total Workload	**150**
STUDENT PERFORMANCE EVALUATION	**Final Exams (short answer questions, multiple choice questions, problem solving)** **Written Assignment**	

SUGGESTED BIBLIOGRAPHY

1. Δριτσάκης, Ν., Δριτσάκη Χ. και Μ. Δριτσάκη (2021) Ειδικά Θέματα Οικονομετρίας, Εκδόσεις Κλειδάριθμος, Αθήνα
2. Δημέλη Σ. (2013) Σύγχρονες Μέθοδοι Ανάλυσης Χρονολογικών Σειρών, Εκδόσεις ΟΠΑ, Αθήνα
3. Συριόπουλος, Κ. και Δ. Φίλιππας (2010) Οικονομετρικά Υποδείγματα και Εφαρμογές με το EVIEWS, Εκδόσεις Ανικούλα, Θεσσαλονίκη
4. Asteriou, D. & Hall S. (2016), Applied Econometrics, 3rd Edition,Palgrave
5. Kirchgassner, G. & Wolters J. (2007) Introduction to Modern time series analysis, Springer