

UNIVERSIDAD DE CASTILLA - LA MANCHA

GUÍA DOCENTE

1. General information							
Course: APPLIED ECONOMETRICS			Code: 53342				
Type: ELE	CTIVE		ECTS credits: 4.5				
Degree: 316	- UNDERGRADUATE DEGREE IN ECONOMICS		Academic year: 2019-20				
Center: 5 - FACULTY OF ECONOMICS AND BUSINESS			Group(s): 10				
Year: 4			Duration: First semester				
Main language: Spanish			Second language: English				
Use of additional languages:			English Friendly: Y				
Web site:			Bilingual: N				
Lecturer: VICTOR RAUL LOPEZ RUIZ - Group(s): 10							
Building/Office	Department	Phone number	Email	Office hours			
Facultad de CC EE y EE / 3.09	ECO .ESP. E INT., ECONOMET. E Hª E INS.EC	926053659	victor.lopez@uclm.es	Miércoles y jueves (12:00-13:00h) y Viernes (10:00-14:00h).			

2. Pre-Requisites

It is recommended to have passed the disciplines of Statistics and Mathematics. Also have completed the previous subject of Introduction to Econometrics.

3. Justification in the curriculum, relation to other subjects and to the profession

The subject of Applied Econometrics is part of the fourth year of the Degree in Economics, within the module of analytical foundations and quantitative methods, is taught in the first semester after having taken the subjects of the discipline of Econometrics, in third year

It is an instrumental basic subject in Applied Economics

As for its relationship with other subjects, it is a complementary support for other Econometrics subjects such as Introduction to Econometrics and / or Econometric Methods and Models. It is closely linked to subjects of the same level of Economic Theory or Spanish a

In the profession of economist is framed within the applied or quantitative disciplines that will provide implementing tools and modeling for comprehensive economic analysis in local, national and international spaces, as well as its link to information and communica

Course competences	
Code	Description
E03	Ability to find economic data and select relevant facts.
E04	Analytical skills to identify and anticipate relevant economic and legal issues and the different alternative solutions.
E05	Ability to contribute to the establishment of strategies which will allow for the efficient allocation of resources, the generation of wealth and a suitable distribution of income.
E06	Application of profesional criteria to the analysis of problems, based on the use of technical tools.
E11	Diagnosis and assessment skills to conduct structural and cyclical reports, as well as economic forecast summaries on the reality of the economy in Spain, the European Union and in any of the product sectors and fact markets. To do so, it will be necessary to understand and use common handbooks, as well as articles and, in general, leading edge bibliography in the core subjects of the curriculum.
G01	Possession of the skills needed for continuous, self-led, independent learning, which will allow students to develop the learning abilities needed to undertake further study with a high degree of independence.
G03	Develop oral and written communication skills in order to prepare reports, research projects and business projects and defend them before any commission or group of professionals (specialised or non-specialised) in more than one language, by collecting relevant evidence and interpreting it appropriately so as to reach conclusions.
G04	Ability for the use and development of information and communication technology in the development of professional activity.
G05	Capacity for teamwork, to lead, direct, plan and supervise multidisciplinary and multicultural teams in both national and international environments.

5. Objectives or Learning Outcomes Course learning outcomes

Description

Train the student to listen to and defend arguments orally or in writing

Train the student to work out problems in creative and innovative ways. Know the models of econometric systems as a set of processes, where variables, mathematical relationships, decision makers, financial resources, etc.; related in a permanent communication of information

Be able to identify analytical models and techniques of the economic, legal and social environment and their historical development

Additional outcomes Train the student to apply quantitative methods to support decision-making in an environment of uncertainty.

Train the student for the treatment of statistical information systems (data Banks and sources) with the fundamental objective of both cyclical and structural forecasting.

6. Units / Contents Unit 1: Modeling applied Unit 1.1 Design of Multi-equation Models Unit 1.2 Tools: Information Systems Unit 1.3 Structural Equations

Unit 2: Regional Models

Unit 2.1 Approaches Unit 2.2 Uni and multi-regional Models

Unit 2.3 Castilla La Mancha Region Model

Unit 3: National Model

Unit 3.1 Approaches

Unit 3.2 International and national models Unit 4: Sectoral Models

Unit 4.1 Approaches

Unit 4.2 Panel Data Models

Unit 4.3 Management Information Systems: simulation

7. Activities, Units/Modules and Methodology								
Training Activity	Methodology	Related Competences (only degrees before RD 822/2021)	ECTS	Hours	As	Com	R	Description
Class Attendance (theory) [ON-SITE]	Lectures	E04 E05 E06 G01 G04	0.9	22.5	Y	N	N	
Class Attendance (practical) [ON-SITE]	Cooperative / Collaborative Learning	E03 E06 G01 G03 G04	0.44	11	Y	N	N	
Computer room practice [ON-SITE]	Project/Problem Based Learning (PBL)	E03 E06 G01 G04	0.16	4	Y	N	N	
Writing of reports or projects [OFF-SITE]	Group Work	E03 E04 E05 E06 E11 G01 G03 G04 G05	1.2	30	Y	N	N	
Writing of reports or projects [OFF-SITE]	Case Studies	E04 E05 E06 E11 G01 G05	0.88	22	Y	N	N	
Study and Exam Preparation [OFF-SITE]	Combination of methods	E03 E04 E05 E06 E11 G01 G03	0.88	22	Y	N	N	
Final test [ON-SITE]	Assessment tests	E04 E06 E11 G01 G03	0.04	1	Y	Y	Y	
		Total:	4.5	112.5				
		Total credits of in-class work: 1.54						Total class time hours: 38.5
Total credits of out of class work: 2.96								Total hours of out of class work: 74

As: Assessable training activity Com: Training activity of compulsory overcoming R: Rescheduling training activity

8. Evaluation criteria and Grading System						
	Grading System					
Evaluation System	Face-to-Face	Self-Study Student	Description			
Theoretical papers assessment	30.00%		Attention will be paid not only to the contents, but also to the correct use of the scientific forms and t oral presentation that will be obligatory.			
Self Evaluation and Co-evaluation	10.00%	0.00%	Oral presentation of group work.			
Assessment of problem solving and/or case studies	10.00%	0.00%	Individual work. Participation and positive result of the practical sessions, seminars, tutorials, It requires a minimum of participation (face-to-face and not face-to-face via Moodle platform) and realization of the cases raised.			
Final test	50.00% 0.00%		Final objective test divided into two blocks: theoretical and practical that have to be balanced out.			
Total:	100.00%	0.00%				

Evaluation criteria for the final exam:

The evaluation is based on a continuous system in which the effort and progress of the student in the development of a series of competences is valued. Individual work through cases for delivery according to the established legal calendar. The participation and positive result of the practical sessions, sem Group work: in the evaluation of this work attention will be paid not only to the content, but to the correct use of scientific forms and oral presentation.

minars, tutorials will be valued.

Final test, through the development of two blocks: simple theoretical questions and practical exercises.
Specifications for the resit/retake exam:
Must have delivered the group work (theoretical work) and made the exhibition of them.
Specifications for the second resit / retake exam:
Must have delivered the group work (theoretical work) and made the exhibition of them.

9. Assignments, course calendar and important dates	
Assignments; course calendar and important dates Not related to the syllabus/contents	
Not related to the synabus/contents	hours
mours Writing of reports or projects [AUTÓNOMA][Group Work]	5
wrining or reports or projects (AU CINVOWAJUSTOP WORK) Final test (PRESENCIAL)[Assessment tests]	5
Unit 1 (de 4): Modeling applied	
Activities	Hours
Class Attendance (theory) [PRESENCIAL][Lectures]	5
Class Attendance (practical) [PRESENCIAL][Cooperative / Collaborative Learning]	2
Computer room practice [PRESENCIAL][Project/Problem Based Learning (PBL)]	2
Writing of reports or projects [AUTÓNOMA][Group Work]	10
Writing of reports or projects [AUTÓNOMA][Case Studies]	6
Study and Exam Preparation [AUTÓNOMA][Combination of methods]	6
Group 10:	
Initial date: 16-09-2019	End date: 06-10-2019
Unit 2 (de 4): Regional Models	
Activities	Hours
Class Attendance (theory) [PRESENCIAL][Lectures]	5
Class Attendance (practical) [PRESENCIAL][Cooperative / Collaborative Learning]	3
Computer room practice [PRESENCIAL][Project/Problem Based Learning (PBL)]	1
Writing of reports or projects [AUTÓNOMA][Group Work]	5
Writing of reports or projects [AUTÓNOMA][Case Studies]	6
Study and Exam Preparation [AUTÓNOMA][Combination of methods]	5
Group 10:	-
initial date: 07-10-2019	End date: 27-10-2019
Unit 3 (de 4): National Model	
Activities	Hours
Class Attendance (theory) [PRESENCIAL][Lectures]	4
Class Attendance (practical) [PRESENCIAL][Cooperative / Collaborative Learning]	2
Computer comparatice (Practical) (PrinceProject/Projec	1
Computer roum practice (mcSintorks)(molecular router router based ceaning (mDc)) Writing of reports or projects (AUTONOMA)(Group Work)	5
Wining of reports or projects (AUTÓNOMICase Studies)	6
mining on reports or projects (or concomplicate solutions) Study and Exam Preparation (AUTÓNOMA)[Combination of methods]	4
Sudy and Exam Preparation (ACTONCOMA)[Combination or methods] Group 10:	4
caroup to. Initial date: 28-10-2019	End date: 17-11-2019
	End date: 17-11-2019
Unit 4 (de 4): Sectoral Models	
Activities	Hours
Class Attendance (theory) [PRESENCIAL][Lectures]	8.5
Class Attendance (practical) [PRESENCIAL][Cooperative / Collaborative Learning]	4
Writing of reports or projects [AUTONOMA][Group Work]	5
Writing of reports or projects [AUTÓNOMA][Case Studies]	4
Study and Exam Preparation [AUTÓNOMA][Combination of methods]	7
Group 10:	
Initial date: 18-11-2019	End date: 20-12-2019
Global activity	
Activities	hours
Class Attendance (theory) [PRESENCIAL][Lectures]	22.5
Class Attendance (practical) [PRESENCIAL][Cooperative / Collaborative Learning]	11
Computer room practice [PRESENCIAL][Project/Problem Based Learning (PBL)]	4
Writing of reports or projects [AUTÓNOMA][Group Work]	30
Study and Exam Preparation [AUTÓNOMA][Combination of methods]	22
Final test [PRESENCIAL][Assessment tests]	1
Writing of reports or projects [AUTÓNOMA][Case Studies]	22
	Total horas: 112.5

10. Bibliography and Sources						
Author(s)	Title/Link	Publishing house	Citv	ISBN	Year	Description
Ba;os, Lopez, Nevado, y Sanz	Estrategias de desarrollo local para los municipios de Casti	Popular Libros		84-93424-12-9	2005	
Baltagi, Badi H. (Badi Hani)	A Companion to econometric analysis of panel data	John Wiley & Sons		978-0-470-74403-1	2009	
Batista Foguet, J. M. y Coenders Gallart, G.	Modelos de ecuaciones estructurales: (modelos para el análisis de relaciones causales)	La Muralla	Madrid	978-84-7133-694-1	2012	
Granger, Clive William John (1934-)	Essays in econometrics : collected papers of Clive W.J. Gran	Cambridge University Press	5	0-521-79697-0 (Pbk.	2001	
Greene, William H. (1951-)	Econometric analysis	Prentice Hall		978-0-13-513245-6	2008	
Gujarati, Damodar N.	Econometría	McGraw-Hill Interamericana	ι	970-10-3971-8	2004	
Maddala, G. S.	Econometría	McGraw-Hill		9684516754	1988	
Nevado Peña, Domingo y Lopez Ruiz, Victor	El capital intelectual : valoración y medición : modelos,	Prentice Hall Iberia		84-205-3067-0	2002	
Pulido San Román, Antonio	Modelos econométricos	Pirámide		84-368-1534-3	2001	
Pérez López, César	Econometría avanzada : técnicas y herramientas	Pearson Educacion		978-84-8322-479-3	2008	
Victor Raúl López Ruiz et al	Economía del conocimiento en las ciudades de Castilla La Mancha	altaban	Albacete	9788415252283	2016	