

## Global Learning Semesters

### Course Syllabus

Course: FIN-496 Applied Econometrics

Department: Accounting and Banking

Host Institution: University of Nicosia, Nicosia, Cyprus



Course Summary		
Course Code	Course Title	Recommended Credit Hours
FIN-496	Applied Econometrics	3
Semester Offered	Contact Hours	Prerequisites
Fall, Spring	42	Math-220
Department	Level of Course	Language of Instruction
Accounting and Banking	Upper Division	English

### Course Description

Review of probability distributions

- Statistical inference and hypothesis testing
- Two variable model hypothesis testing
- Multiple regression model hypothesis testing
- Auto-correlation
- Multicollinearity
- Single equation regression models

### Instructor

Kokkinos Markianos

### Course Aims and Objectives

This course includes an introduction to econometric theory and techniques, especially linear regression, and the application of such techniques to a wide variety of real problems including banking and financial. The use of SPSS is required.

### Teaching Methods

The course is delivered through a mixture of lectures, computer lab tutorials and practical exercises and assignments

### Course Teaching Hours

42 hours (14-weeks, 3 hours/week).

### Evaluation and Grading

Attendance and Participation: 10%

Homework:	20%
Mid-Term:	30%
Final Exam:	40%

## Readings and Resources

### Required Textbook

Gujarati, Damodar. Essentials of Econometrics. 2nd ed. McGraw-Hill, 1998.

### Recommended Reading

Johnston, Jack and DiNardo, John. Econometric Methods. 4th ed. McGraw-Hill, 1997.