

UČNI NAČRT PREDMETA / COURSE SYLLABUS (leto / year 2017/18)						
Predmet:		Ekonometrija 1				
Course title:		Econometrics 1				
Študijski program in stopnja Study programme and level		Študijska smer Study field		Letnik Academic year	Semester Semester	
Univerzitetni študijski program Finančna matematika		ni smeri		3	drugi	
First cycle academic study programme Financial Mathematics		none		3	second	
Vrsta predmeta / Course type				izbirni / elective		
Univerzitetna koda predmeta / University course code:				M0336		
Predavanja Lectures	Seminar Seminar	Vaje Tutorial	Klinične vaje work	Druge oblike študija	Samost. delo Individ. work	ECTS
45		30			105	6
Nosilec predmeta / Lecturer:		prof. dr. Miroslav Verbič				
Jeziki / Languages:		Predavanja / Lectures:		slovenski / Slovene		
		Vaje / Tutorial:		slovenski / Slovene		
Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:				Prerequisites:		
Vpis v letnik študija.				Enrolment in the programme.		
Vsebina:				Content (Syllabus outline):		

<ol style="list-style-type: none"> 1. Uvod v ekonometrijo 2. Klasični linearni model multiple regresije 3. Preizkušanje domnev 4. Napovedovanje na podlagi regresijskega modela 5. Preverjanje specifikacije in izbira funkcijske oblike regresijskega modela 6. Preverjanje predpostavk klasičnega linearnega regresijskega modela 7. Regresijski model z nepravimi pojasnjevalnimi spremenljivkami 8. Modeli razporejenih odlogov 	<ol style="list-style-type: none"> 1. Introduction to econometrics 2. Classical linear multiple regression model 3. Hypothesis testing 4. Prediction with multiple regression model 5. Model specification and diagnostic testing 6. Model diagnostics 7. Regression models with dummy explanatory variables 8. Distributed-lag regression models
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Temeljni literatura in viri / Readings:

Pfajfar, L.: Osnovna ekonometrija. Ljubljana: Ekonomska fakulteta, 2014.

Verbič, M., L. Pfajfar in R. Rogelj: Ekonometrični obrazci in postopki: Tretja izdaja. Ljubljana: Ekonomska fakulteta, 2017.

Baltagi, B. H.: Econometrics: Fourth Edition. Berlin: Springer-Verlag, 2008.

Greene, W. H.: Econometric Analysis: Seventh Edition. Essex: Pearson Education, 2012.

Gujarati, D. N. in D. C. Porter: Basic Econometrics: Fifth Edition. New York, NY: McGraw-Hill/Irwin, 2009.

Johnston, J. in J. DiNardo: Econometric Methods: Fourth Edition. Boston: McGraw-Hill, 1997.

Kennedy, P.: A Guide to Econometrics: Sixth Edition. Malden, MA: Blackwell Publishing, 2008.

Pindyck, R. S. in D. L. Rubinfeld: Econometric Models and Economic Forecasts: Fourth Edition. Boston: Irwin/McGraw-Hill, 1998.

Stock, J. H. in M. W. Watson: Introduction to Econometrics: Second Edition. Boston: Addison-Wesley, 2007.

Wooldridge, J.: Introductory Econometrics: A Modern Approach, Fourth Edition. Mason, OH: South-Western College Publishing, 2009.

Cilji in kompetence:

- Razširiti in poglobiti znanje kvantitativnih metod z osnovnimi ekonometričnimi metodami.
- Spoznati teoretične temelje ekonometričnih metod.
- Pridobiti znanje za praktično uporabo teoretičnih konceptov.
- Razviti sposobnost študentov za izbiro ustrezne metode pri analizi povezav med finančnimi kategorijami.
- Razviti sposobnost študentov za vsebinsko interpretacijo dobljenih rezultatov.

Objectives and competences:

- To improve and expand the knowledge of quantitative skills with basic econometric methods.
- To become acquainted with the theoretical foundations of econometric methods.
- To obtain the skills necessary for the application of theoretical concepts.
- To develop the capabilities of students to choose appropriate methodology for the analysis of relationships in finance.
- To develop capabilities of students for interpretation of the results.

Predvideni študijski rezultati:

Vsebine predmeta širijo in poglobljajo znanja o sodobnih kvantitativnih metodah za odkrivanje in analiziranje finančnih zakonitosti. Namenjene so predvsem spoznavanju postopkov za soočenje teorij s stvarnostjo, to je kvantitativnemu ocenjevanju in merjenju v teoriji spoznanih zakonitosti. Poznavanje temeljnih ekonometričnih metod in postopkov omogoča preverjanje številnih zakonitosti na podlagi dejanskih podatkov na finančnih trgih in v gospodarstvu nasploh. Pridobljeno znanje je tako neposredno uporabno v analitskih oddelkih inštitutov, bank, investicijskih družb in drugih finančnih institucij, pri sprejemanju odločitev v večjih podjetjih ter pri vodenju ekonomske politike na vseh ravneh odločanja. Poznavanje ekonometričnih metod je še posebej ključnega pomena pri podiplomskem študiju financ in finančne matematike.

Intended learning outcomes:

The course expands and enriches the knowledge of contemporary quantitative methods for detection and analysis of financial developments. It is intended for comprehension of procedures for facing economic and financial theories with the data, i.e. for quantitative estimation and measurement of theoretical concepts. The expertise of basic econometric methods and procedures enables testing of numerous hypotheses based on economic and financial data. Quantitatively measured concepts can thus directly be used in analytic departments of institutes, banks, investment companies and other financial institutions, for facilitating economic decision-making in larger companies, and for conducting economic policies at all levels of the decision-making process. The knowledge of econometric methods is of key importance for graduate studies of finance and financial mathematics.

Metode poučevanja in učenja:

Predavanja in vaje bodo potekale v skladu z urnikom in terminskim načrtom. Predavatelj bo na predavanjih podal študentom vsebino ključnih teorij in tehnik. Vodene vaje bodo potekale v računalniški učilnici. Omogočene bodo tudi individualne konzultacije s predavateljem ter samostojno delo v računalniški učilnici, s posebnim poudarkom na uporabi spleta (uporaba statističnih in ekonometričnih programskih orodij, delo z bazami podatkov, učna gradiva na internetu, spletne predstavitve predavanj iz ekonometrije).

Learning and teaching methods:

Lectures and exercise sessions are conducted according to the time schedule. The lecturer will provide students with knowledge of the fundamental theories and techniques at the lectures. Guided exercise sessions will be carried out in the computer room. The course will also enable consultations with the lecturer and self study in the computer room, in particular with the use of Internet (using statistical and econometric computer software, work with data bases, study guides on the Internet, looking through sets of slides in Econometrics).

Delež (v %) /

Weight (in %)

Assessment:**Načini ocenjevanja:**

Pisni izpit - 80%	80%	Final written exam - 80%
Kolokvij - 20%	20%	Midterm exam - 20%

Reference nosilca / Lecturer's references:

- VERBIČ, Miroslav, OGOREVC, Marko. Ownership and corporate wage policy : the signal and its strength. Applied economics, ISSN 0003-6846, 2016, vol. 48, no. 17, str. 1583-1590, ilustr. [COBISS.SI-ID 1772942]
- FILIPOVIĆ, Sanja, VERBIČ, Miroslav, RADOVANOVIĆ, Mirjana. Determinants of energy intensity in the European Union : a panel data analysis. Energy, ISSN 0360-5442. [Print ed.], 2015, vol. 92, str. 547-555, ilustr. [COBISS.SI-ID 1783438]
- HOMMES, Carsien Harm, KISELEVA, Tatiana, KUZNETSOV, Yuri, VERBIČ, Miroslav. Is more memory in evolutionary selection (de)stabilizing?. Macroeconomic dynamics, ISSN 1365-1005, 2012, vol. 16, no. 3, str. 335-357. [COBISS.SI-ID 1651854]
- VERBIČ, Miroslav (urednik). Advances in econometrics : theory and applications. Rijeka: InTech, 2011. IX, 116 str., tabele, graf. prikazi. ISBN 978-953-307-503-7. [COBISS.SI-ID 20216550]
- VERBIČ, Miroslav. A quarterly econometric model of the Slovenian economy. Economic and business review, ISSN 1580-0466. [Tiskana izd.], 2006, vol. 8, no. 3, str. 215-244, tabele. [COBISS.SI-ID 1309582]