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| **UNIVERSITY OF NIŠ** | | | | | | |
| **Course Unit Descriptor** | | **Faculty** | | | Faculty of sciences and mathematics | |
| **GENERAL INFORMATION** | | | | | | |
| Study program | | | | **Mathematics** | | |
| Study Module (if applicable) | | | | Probability, Statistics and Financial Mathematics | | |
| Course title | | | | Econometrics | | |
| Level of study | | | | Bachelor  Master’s  Doctoral | | |
| Type of course | | | | Obligatory  Elective | | |
| Semester | | | | Autumn Spring | | |
| Year of study | | | | 2 | | |
| Number of ECTS allocated | | | | 6 | | |
| Name of lecturer/lecturers | | | | Aleksandar S. Nastić | | |
| Teaching mode | | | | Lectures Group tutorials  Individual tutorials  Laboratory work  Project work  Seminar  Distance learning  Blended learning  Other | | |
| **PURPOSE AND OVERVIEW (max. 5 sentences)** | | | | | | |
| *Introducing the basis of econometrics and its methods. Analysis and modelling the data using econometric methods.* | | | | | | |
| **SYLLABUS (brief outline and summary of topics, max. 10 sentences)** | | | | | | |
| Simple linear regression. Estimation method of least squares. Test of the significance of the model parameters. The measure of the fit quality. Prediction. Analysis of residuals. Multiple linear regression. "Dummy" variables. Multicollinearity. Heteroskedasticity. Autocorrelation. Method of simultaneous equations. Parameter estimation using indirect method of the least squares. | | | | | | |
| **LANGUAGE OF INSTRUCTION** | | | | | | |
| Serbian (complete course)  English (complete course)  Other \_\_\_\_\_\_\_\_\_\_\_\_\_ (complete course)  Serbian with English mentoring Serbian with other mentoring \_\_\_\_\_\_\_\_\_\_\_\_\_\_ | | | | | | |
| **ASSESSMENT METHODS AND CRITERIA** | | | | | | |
| **Pre exam duties** | **Points** | | **Final exam** | | | **points** |
| **Activity during lectures** | **10** | | **Written examination** | | | **40** |
| **Practical teaching** |  | | **Oral examination** | | | **50** |
| **Teaching colloquia** |  | | **OVERALL SUM** | | | **100** |
| **\*Final examination mark is formed in accordance with the Institutional documents** | | | | | | |