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## Course: Empirical Macroeconomics

### Course outline

In this course central econometric methods are presented and illustrated with regard to macroeconomic issues. In addition, the software package R will be introduced.

### Topics

- 1 Central tasks of econometrics
- 2 The simple linear regression model in a theoretical ideal world
- 3 The multiple linear regression model in a theoretical ideal world
- 4 Consequences, diagnosis and correction of acceptance violations
- 5 Practical working with R

### Rooms and time schedule **(might be adjusted due to COVID19)**

Lectures: Thursday, 10:00-12:00, Room F21/03.01. Start: 1st lecture week

Tutorials: Tuesday, 10:00-12:00, Room RZ/01.03. Start: 3rd lecture week

### Material

Slides are provided in Virtual Campus.

**Note:** This is a technically demanding course!

### Literature

The lecture is based on the pedagogically successful textbook:

- von Auer, L. (2016): *Ökonometrie: Eine Einführung*, 7. Auflage. Springer-Verlag, Berlin

There is now also a workbook:

- von Auer, L. und Hoffmann, S. (2016): *Ökonometrie: Das R-Arbeitsbuch*. Springer-Verlag, Berlin.

Additional literature:

- Koop, G. (2008): *Introduction to Econometrics*. John Wiley, Chichester.
- Pindyck R. und Rubinfeld D. (1997): *Econometric Models and Economic Forecasts*. McGraw-Hill, Boston.
- Stock, J. and Watson, M. (2007): *Introduction to Econometrics*. Pearson Education, Boston.
- Studenmund, A.H. (2006): *Using Econometrics: A Practical Guide*. Pearson Education, Boston.
- Verbeek, M. (2008): *A Guide to Modern Econometrics*, 3rd edition. John Wiley, Chichester.