Course title	Econometrics
Course code	
Type of course	Compulsory
Level of course	MBA
Year of study	First (1st)
Semester	Second (2nd)
ECTS credits	
Name of lecturer(s)	Athanasios Tsagkanos, Lecturer
Aim of the course	Theaimofthecourseistopresentin students basic and advanced methods of econometric analysis. Particular emphasis will be given in their application to problems of Finance and Economics
Learning outcomes	At the end of this course the student should be able to: 1. Understand the modern methods of econometric analysis. 2. Carries out practical applications: Specialization of the models according to economic theory, estimation and interpretation of results. 3. Be familiar with the econometric package EVIEWS.
Competences	At the end of the course the student will have further developed the following skills/competences: 1. Solving Financial and Economic problems using relevant software. 2. Reporting and presenting the results.
Prerequisites	Students should have at least basic knowledge of Mathematics and Statistics.
Course contents	1. Simple and Multiple Regression 2. Non-Linear Regreesion 3. Violation of classical assumptions 4. Time Series analysis. 5. Tests of stationarity and cointegration. 6. ARCH-GARCH models 7. VALUE AT RISK

	8. Panel Data analysis
Recommended reading	1. Asteriou, D., Hall, S. (2011). Applied Econometrics. Palgrave. 2. Wooldridge, J. M. (2002). Econometric Analysis of Cross Section and Panel Data, Cambridge/Massachusetts. 3. Gujarati N. D. and Porter C. D. (2008). Basic Econometrics, Fifth Edition, McGraw-Hill
Teaching and learning methods	Lectures – Tutorials – Laboratory sessions
Assessment and grading methods	The grade is calculated as the weighted average of the final written exam (70%) and an assignment (30%). Greek grading scale: 1 to 10. Minimum passing grade:5
Language of instruction	Greek.