

**SYLLABUS**

University Unit: CCSA – Social and Applied Sciences Centre		
Graduate Program: PPGA – Business Management		
Course: <input checked="" type="checkbox"/> Mestrado Acadêmico <input type="checkbox"/> Academic doctorate		
Discipline Applied Econometrics for Finances I	Code ENST52449	
Professor: Michele Nascimento Jucá and Eli Hadad Junior	DRT: 1122422 / 1148294	
Workload: 32 hours	Credits: 2	<input checked="" type="checkbox"/> Mandatory <input type="checkbox"/> Optional
<u>SYLLABUS:</u> The focus of the discipline is to enable the accomplishment of empirical research from secondary data – e.g: accounting, financial and economic. Its main content comprises: Statistical concepts, Introduction to econometrics, Simple linear regression, Multiple linear regression, Regression with panel data, Multilevel models and Models with limited dependent variables.		
<u>PROGRAMMATIC CONTENT:</u> <ul style="list-style-type: none">• Statistical concepts• Introduction to econometrics and simple linear regression• Multiple linear regression• Panel data regression• Multilevel panel data regression• Regressions with limited dependent variables		
<u>ASSESSMENT CRITERIA:</u> Exercise resolution - 40% Final test – 60%		



BASIC BIBLIOGRAPHY

1. Favero, L.P., & Belfiore, P. (2019). *Data science for business and decision making*. Academic Press
2. Gujarati, D.N., & Porter, D.C. (2012). *Basic econometrics*. McGraw Hill
3. Wooldridge, J.M. (2023). *Introductory econometrics: A modern approach*. Cengage

COMPLEMENTARY BIBLIOGRAPHY

4. Angrist, J.D., & Pischke, J-S. (2009). *Mostly harmless econometrics: An empiricist's companion*. Princeton
5. Bussab, W.O., & Moretin, P.A. (2024). *Basic statistics*. Saraiva
6. Cameron, A.C., & Trivedi, P.K. (2022). *Microeconometrics using Stata. Volume I: Cross-sectional and panel regression models and Volume II: Nonlinear models and casual inference methods*. Stata Press
7. Hair, J.F., Black, B., Babin, B., Anderson, R.E., & Tatham, R.L. (2018). *Multivariate data analysis*. Cengage
8. Hill, R.C., Griffiths, W.E., & Lim, G.C. (2018). *Principles of econometrics*. Wiley
9. Hox, J.J., Moerbeek, M., & Van de Schoot, R. (2017). *Multilevel analysis: Techniques and applications*. Routledge. <https://doi.org/10.4324/9781315650982>
10. Mitchell, M.N. (2020). *Data management using Stata: A practical handbook*. Stata Press
11. Rabe-Hesketh, S., & Skrondal, A. (2022). *Multilevel and longitudinal modeling using Stata -Volume I: Continuous Responses*. Stata press.
12. Stock, J.H., & Watson, M.W. (2020). *Introduction to econometrics*. Pearson