

MASTER Economics Software for economists I

Contacts	Description	Information
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CONTENT

Provide students with the basics of the statistical and econometric treatment of data using SAS, from the statistical description of the sample, the detection of outliers to the implementation of estimation techniques for linear and non-linear models.

Course outline :

1. Introduction to SAS : importing and managing data – proc import, proc contents, proc format, proc sort, proc surveyselect and introduction to SAS macro functions.
2. Describing the data : descriptive statistics with SAS – proc means, proc univariate, proc freq, proc tabulate, proc gplot.
3. Estimating and testing linear models : proc reg, proc glm, proc model, proc panel.
4. Estimating and testing non linear models : proc logistic, proc probit, proc model, proc genmod, proc nlmixed.

PROFESSIONAL SKILLS

- Ability to use SAS to implement statistical and econometric analyses whatever the nature of the available data and the model to be estimated.

BIBLIOGRAPHY

- Applied Econometrics using the SAS System, V. Ajmani, Wiley, 2009.

ORGANISATION

- 12 (6+6) sessions of 2 hours each including small exercises.
- The evaluation for this course is based on an econometric essay on a topic chosen by the student, in association with the Econometrics1 and/or Econometrics2 courses.

FUNDAMENTAL PREREQUISITES

- Basics of linear econometrics : OLS, GLS, FGLS and associated tests for serial correlation and heteroscedasticity.

VOLUME OF TEACHINGS

- Tutorials: 24 hours

TRAININGS

Master's degree: Economics

- Empirical and theoretical economics
- Economic policy analysis
- Econometrics, big data, statistics
- Quantitative finance and insurance

