



Subject card

Subject name and code	MICROECONOMETRICS, PG_00060733						
Field of study	Economic Analytics						
Date of commencement of studies	October 2023	Academic year of realisation of subject			2023/2024		
Education level	second-cycle studies	Subject group			Obligatory subject group in the field of study Subject group related to scientific research in the field of study		
Mode of study	Part-time studies	Mode of delivery			at the university		
Year of study	1	Language of instruction			Polish		
Semester of study	1	ECTS credits			3.0		
Learning profile	general academic profile	Assessment form			assessment		
Conducting unit	Katedra Statystyki i Ekonometrii -> Faculty of Management and Economics						
Name and surname of lecturer (lecturers)	Subject supervisor	dr Dagmara Nikulin					
	Teachers	dr Dagmara Nikulin dr inż. Sabina Szymczak					
Lesson types and methods of instruction	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	8.0	0.0	16.0	0.0	0.0	24
	E-learning hours included: 0.0						
Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan	Participation in consultation hours		Self-study		SUM
	Number of study hours	24	6.0		45.0		75
Subject objectives	Explains the importance and interrelations between factors describing economic and social phenomena, based on microdata, selecting appropriate econometric tools allowing for their proper interpretation.						
Learning outcomes	Course outcome	Subject outcome			Method of verification		
	[K7_U03] formulates research problems and selects appropriate analytical methods for their effective solution, using advanced IT tools, and evaluates the results critically	formulates research problems and effectively solves them using properly selected econometric methods			[SU4] Assessment of ability to use methods and tools		
	[K7_W02] explains the meaning and interdependence of key components describing economic processes, using in-depth knowledge consistent with the main trends in the development of scientific disciplines related to the field of study	selects appropriate econometric methods to describe microeconomic relationships in economic and social phenomena			[SW1] Assessment of factual knowledge		
Subject contents	Introduction to microeconometrics Linear models Blinder-Oaxaca decomposition Models of qualitative binomial variables (logit, probit) Models of polynomial variables (logit polynomial model, conditional logit model) Tobit model and Heckman selection Multi-level models Proportional Hazard Model: Cox Model						
Prerequisites and co-requisites							
Assessment methods and criteria	Subject passing criteria	Passing threshold			Percentage of the final grade		
	Final written exam	60.0%			50.0%		
	Written laboratory test	60.0%			50.0%		

Recommended reading	Basic literature	Gruszczynski, M. (red. nauk.), Mikroekonometria. Modele i metody analizy danych indywidualnych. Wolters Kluwer Polska, 2012. Cameron, C.A. and Trivedi, P.K. Microeconometrics: methods and applications. Cambridge University Press, 2005.
	Supplementary literature	https://www.ecb.europa.eu/stats/ecb_surveys/safe/html/index.en.html - Survey on the access to finance of enterprises (SAFE). Badanie obejmuje mikro-, małe, średnie i duże firmy i dostarcza informacji na temat warunków finansowania, z którymi mają do czynienia małe i średnie firmy w porównaniu z warunkami dużych przedsiębiorstw w ciągu ostatnich sześciu miesięcy. http://microdata.worldbank.org - Biblioteka mikrodanych ułatwia dostęp do danych zebranych podczas badań reprezentacyjnych gospodarstw domowych, przedsiębiorstw i innych obiektów. Te zestawy "mikrodanych" mogą również pochodzić ze spisów powszechnych ludności, mieszkań lub gospodarstw rolnych lub z procesów gromadzenia danych administracyjnych.
	eResources addresses	Adresy na platformie eNauzanie: Mikroekonometria NSTAC - Moodle ID: 32351 https://enauzanie.pg.edu.pl/moodle/course/view.php?id=32351
Example issues/ example questions/ tasks being completed	Problem: Using the available microdata from Eurostat, analyze the probability of becoming unemployed using the available individual data.' Discuss the results. Estimate a model explaining wage development in European Union countries using a multi-level logit model.	
Work placement	Not applicable	