

**Academic discipline:
“Econometrics”**

Code and name of specialty	1-26 02-01 Business Administration
Training course	2/ 3
Semester of training	4/5
Number of class hours:	16
Lectures	8
Seminar classes	-
Practical exercises	
Laboratory classes	8
Form of intermediate assessment (credit/ differential credit/exam)	credit
Number of credits	3
Competencies to be formed	To apply concepts, methods of econometrics, econometric models and tools for quantifying statistical dependencies of indicators of socio-economic development

Summary of the content of the academic discipline:

In the process of teaching the discipline "Econometrics", the stages of the emergence and development of econometrics are considered, methods for constructing and evaluating the quality of paired and multiple regressions, as well as forecasting based on the multiple regression model are studied. The possibilities of constructing regression with different types of variables, different types of regression with dummy variables are studied; time series econometrics are considered, starting with modeling an isolated time series, time series models, with lag variables and ending with ARMA, ARIMA, ARCH and GARCH models.