Econometrics

Single subject and programme course

7.5 credits

Ekonometri

730G99

Valid from: 2015 Autumn semester

Determined by
The Quality Board at the Faculty of Arts and Sciences

Date determined
2015-03-13

Revision date
2015-09-21

Main field of study
Economics, Business Administration, Statistics

Course level
First cycle

Advancement level
G1F

Course offered for
- Business and Economics Programme - International - French
- Business and Economics Programme
- Business and Economics Programme - International - Spanish
- Business and Economics Programme - International - German
- Bachelor´s Programme in Political science and economics

Entry requirements
- Economics 1, 30 ECTS credits, basic course with at least 15 ECTS credits passed

Intended learning outcomes
On completion of the course, the student should be able to:
- account for basic econometric model formulations and the implications of different underlying model assumptions
- account for the most commonly occurring estimation methods and for how different model formulations and characteristics of various types of data influence choice of estimation method
- interpret the results of implemented estimates of both micro and macroeconomic models and test different hypotheses with relevance to the models that have been taxed.

Course content

The course contains the following parts:
- The classical linear regression model and different abnormalities from this model
- Estimation methods for linear regression models
- Properties at various types of data
- Models of discrete choices
- Simultaneous equation systems
- Hypothesis testing for deviations from underlying model assumptions and for occurrence of different economic relationships
- Computer exercises

Teaching and working methods

The teaching takes the form of lectures and computer exercises. The students should also study independently.

Examination

Final written examination. Written assignments in the form of computer exercises. Detailed information can be found in the study guide.

If the LiU coordinator for students with disabilities has granted a student the right to an adapted examination for a written examination in an examination hall, the student has the right to it. If the coordinator has instead recommended for the student an adapted examination or alternative form of examination, the examiner may grant this if the examiner assesses that it is possible, based on consideration of the course objectives.

Students failing an exam covering either the entire course or part of the course twice are entitled to have a new examiner appointed for the reexamination.

Students who have passed an examination may not retake it in order to improve their grades.

Grades

Three-grade scale, U, G, VG

Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men´s and women´s experience and knowledge is made visible and developed.

Department

Institutionen för ekonomisk och industriell utveckling