



Faculty of Arts and Social Sciences
Economics
Syllabus

Course Approval

The syllabus was approved by the Faculty Board of Arts and Social Sciences on 9 April 2013, and is valid from the Autumn semester of 2013 at Karlstad University.

Course Code: NEAD17

Applied Econometrics, 7.5 ECTS Credits

(Tillämpad ekonometri, 7.5 Swedish credit points)

Degree Level: Master

Progressive Specialisation: A1N (Second cycle, has only first-cycle course/s as entry requirements)

Language of Instruction

The language of instruction is English if non-Swedish speaking students or teachers participate in the course. If not, instruction is in Swedish.

Prerequisites

Economics 90 ECTS cr including NEGB22 Econometrics 7.5 ECTS cr or equivalent plus additional courses totalling at least 30 ECTS cr at the G2F level or above. Statistics 15 ECTS cr or equivalent. Upper Secondary English 6, English B, or equivalent.

Or

Economics 90 ECTS cr, including at least 30 ECTS cr at G2F-level or higher. Statistics 22.5 ECTS cr including STGA02 Econometrics 7.5 ECTS cr or equivalent. Upper Secondary English 6, English B, or equivalent.

Major Field of Study

NAA (Economics)

Learning Outcomes

Upon completion of the course, students should be able to

- choose and apply statistical methods to economic areas,
- master estimation of non-linear models,
- analyse models with a dichotomous variable as dependent variable: The LPM, Logit and Probit model,
- use simultaneous equation models, identification, indirect and two-stage least squares method,
- use dynamic models with time delayed explanatory variables,
- use the Granger causality test and
- present the theory of stationary and non-stationary models such as the ARMA and ARIMA model.

Content and Form of Instruction

The course centres on the use of statistical and mathematical methods to analyse economic data. It comprises the following components:

- non-linear regression models
- regression with qualitative dependent variables
- simultaneous equation models
- dynamic models

- applying of econometric methods to economic models
- identifying an economic problem and collecting relevant data to test an economic model with using one of the methods studied in the course.

Reading List

See separate document.

Examination

Assessment is based on hand-in assignments, a written exam and an independent project.

Grades

One of the grades Distinction (VG), Pass (G) or Fail (U) is awarded in the examination of the course.

Quality Assurance

Follow-up relating to learning conditions and goal-fulfilment takes place both during and upon completion of the course in order to ensure continuous improvement. Course assessment is based on student views and experiences as reported in written course evaluations and/or group discussions. Students will be informed of the result of the evaluation and of the measures to be taken.

Course Certificate

A course certificate will be provided upon request.

Additional Information

Students who enrolled before 1 July 2007 will complete their studies in accordance with the requirements of the earlier admission. Upon completion students may request degree and course certificates to be issued under the current ordinance if they meet its requirements.

The local regulations for studies at the Bachelor's and Master's levels at Karlstad University stipulate the obligations and rights of students and staff.

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