



*Arkiv ee*

Reg No: FAK 1 2007/7

*Gäller för HT-2010*

Faculty of Economic Sciences, Communication and IT  
Economics

## Syllabus

### Course Approval

The syllabus was approved by the Faculty Board of Economic Sciences, Communication and IT on 13 June 2007, and is valid from the Autumn semester of 2007 at Karlstad University.

**Course Code:** NEGB22

**Econometrics, 7.5 ECTS Credits**

**(Ekonometri, 7.5 Swedish credit points)**

**Degree Level:** Bachelor

**Progression Level:** B

### Language of Instruction

The language of instruction is English..

### Prerequisites

Statistics, 15 credits.

### Major Field of Study

Economics

### Aims

The aim of the course is that the students should acquire basic knowledge and understanding of econometrics.

Upon completion of the course, students should be able to:

- construct models for prognostication,
- understand and use the least squares method for estimating linear regression models,
- analyse regression models with dummy variables, and
- evaluate the adapted models with respect to heteroskedacity, multi-collinearity, and auto-correlation.

### Course Content

The course will cover the following topics:

- models for linear regression and model specification,
- multi-collinearity, heteroskedacity, and auto-correlation, and
- introduction to time-serial analysis.

## Reading List

See separate document.

## Examination

Examination is in the form of written assignments and a final written exam.

## 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 undergraduate studies at Karlstad University stipulate the obligations and rights of students and staff.