



Faculty of Arts and Social Sciences
Economics

Syllabus

Course Approval

The syllabus was approved by the Faculty Board of Arts and Social Sciences on 29 January 2013, and is valid from the Autumn semester of 2013 at Karlstad University.

Course Code: NEGB22

Econometrics, 7.5 ECTS Credits

(Ekonometri, 7.5 Swedish credit points)

Degree Level: Bachelor

Progressive Specialisation: G1F (First cycle, has less than 60 credits in 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 30 ECTS Credits. Statistics 15 ECTS Credits.

Major Field of Study

NAA (Economics)

Learning Outcomes

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.

Content and Form of Instruction

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 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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