



Arbiter
Gjället för
Reg No: FAK 1 2007/7
ht-2009

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: NEGC16

Applied Econometrics, 7.5 ECTS Credits

(Tillämpad ekonometri, 7.5 Swedish credit points)

Degree Level: Bachelor

Progression Level: C

Language of Instruction

The language of instruction is Swedish unless students or teachers are non-Swedish speakers, in which case the course is taught in English.

Prerequisites

EITHER 60 credits in Economics, including Econometrics (7.5 credits) and Statistics (15 credits) OR 60 credits in Economics and 22.5 credits in Statistics, including Econometrics (7.5 credits).

Major Field of Study

Economics

Aims

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

- select and apply appropriate statistical models pertaining to various subject areas in economics,
- estimate non-linear models,
- analyse models with a dichotomy variable as dependent variable, specifically, the LPM, Logit, and Probit models,
- use simultaneous equation models, identification, and the indirect and two-step least squares methods,
- use dynamic models with time-delayed explanatory variables,
- use the Granger causality test, and
- give an account of basic theories of stationary and non-stationary models such as the ARMA and the ARIMA models.

Course Content

The course covers the use of statistical and mathematical methods for analysing economic data.

The course covers the following subject areas:

- non-linear regression models,
- regression with qualitative dependent variables,
- simultaneous equation models,
- dynamic models,
- time-series analysis,
- the application of econometric methods on econometric models.

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.