



## COURSE SYLLABUS **Econometrics 2, 7.5 credits**

*Econometrics 2, 7,5 högskolepoäng*

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| <b>Course Code:</b> JE2N10                             | <b>Education Cycle:</b> First-cycle level                                    |
| <b>Confirmed by:</b> Director of Education Apr 9, 2019 | <b>Disciplinary domain:</b> Social sciences (75%) and natural sciences (25%) |
| <b>Valid From:</b> Jan 7, 2020                         | <b>Subject group:</b> NA1  |
| <b>Version:</b> 1                                      | <b>Specialised in:</b> G2F   |
|  | <b>Main field of study:</b> Economics  |

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### **Intended Learning Outcomes (ILO)**

On completion of the course the student will be able to:

Knowledge and understanding

1. interpret results from various statistical techniques used in the economic sciences, including those appropriate for analyzing panel data models, qualitative response models, and various time series models.
2. demonstrate strong recognition of the scientific grounding of economics based on the appropriate use of different methodological approaches, especially empirical ones, in economic analysis.

Skills and abilities

3. analyze and critically interpret relevant evidence, data, and information concerning a given problem in the economic sciences, using computer-intensive resources.
4. critically discuss and analyze matters, questions, and situations within an empirical framework (especially in a regression framework).
5. solve problems using graphical, algebraic, calculus-based, and computer-based techniques.
6. independently identify, formulate, investigate, and analyze problems and perform tasks within given time frames, demonstrating self-organization, initiative, and time management.

Judgement and approach

7. analyze data from the economic sciences from relevant scientific aspects, avoiding potential researcher bias.

### **Contents**

The aim of the course is to give course participants comprehensive knowledge about econometrics, building on previous knowledge in the area. Students should be equipped with statistical methods which they use to study and analyze economic relationships using quantitative data.

Important elements of the course include the following:

- Econometric Modelling - Model Specification and Diagnostic Testing,
- Qualitative Response Regression Models,
- Panel Data Regression Models,
- Dynamic Econometric Models,
- Time Series Econometrics with emphasis on unit root tests.

### Type of instruction

Lectures and lab sessions with associated lab assignments.

The teaching is conducted in English.

### Prerequisites

General entry requirements and 60 credits in Economics and Business Statistics 2 or Econometrics 1 (or the equivalent).

### Examination and grades

The course is graded A, B, C, D, E, FX or F.

### ILO assessed through examination:

written exam and/or term paper. Value: 6 credits ILO<sub>1</sub>, ILO<sub>2</sub>  
computer assignments. Value: 1.5 credits: ILO<sub>3</sub>- ILO<sub>7</sub> ,

For the computer assignments only Pass or Fail, grades C and FX are given on them. This assignment is mandatory for passing the course.

Registration of examination:

| Name of the Test | Value       | Grading        |
|------------------|-------------|----------------|
| Examination      | 6 credits   | A/B/C/D/E/FX/F |
| Lab assignment   | 1.5 credits | U/G            |

### Course evaluation

It is the responsibility of the examiner to ensure that each course is evaluated. At the outset of the course, evaluators must be identified (elected) among the students. The course evaluation is carried out continuously as well as at the end of the course. On the completion of the course the course evaluators and course examiner discuss the course evaluation and possible improvements. A summary report is created and archived. The reports are followed up by program directors and discussed in program groups and with relevant others (depending on issue e.g. Associate Dean of Education, Associate Dean of faculty, Director of PhD Candidates, Dean and Director of Studies). The next time the course runs, students should be informed of any measures taken to improve the course based on the previous course evaluation.

### Other information

#### Academic integrity

JIBS students are expected to maintain a strong academic integrity. This implies to behave within the boundaries of academic rules and expectations relating to all types of teaching and

examination.

Copying someone else's work is a particularly serious offence and can lead to disciplinary action. When you copy someone else's work, you are plagiarizing. You must not copy sections of work (such as paragraphs, diagrams, tables and words) from any other person, including another student or any other author. Cutting and pasting is a clear example of plagiarism. There is a workshop and online resources to assist you in not plagiarizing called the Interactive Anti-Plagiarism Guide.

Other forms of breaking academic integrity include (but are not limited to) adding your name to a project you did not work on (or allowing someone to add their name), cheating on an examination, helping other students to cheat and submitting other students work as your own, and using non-allowed electronic equipment during an examination. All of these make you liable to disciplinary action.

### **Course literature**

#### Literature

- Gujarati, Damodar N and Porter, Dawn C, Basic Econometrics, McGraw-HillBook Company, latest edition.
- Supplementary reading and complementary compendia may be added to the course, and is distributed by JIBS.