



Course syllabus

Faculty Board of Business, Economics and Design
School of Business and Economics

2NA001 Econometrics I, 7,5 högskolepoäng
Econometrics I, 7.5 credits

Main field of study

Economics

Subject Group

Economics

Level of classification

First Level

Progression

G1F

Date of Ratification

Approved by the Board of the School of Business and Economics 2009-11-30

Revised 2010-12-17. Revised du to clarification of the prerequisites.

The course syllabus is valid from autumn semester 2011

Prerequisites

30 credits in Economics, or the equivalent

Expected learning outcomes

After the course the student should be able to:

- Apply statistical methods, ordinary least squares methods, on economic relationship
- Apply standardized diagnostic test and make corrections to the econometric model
- Use standard time series methods such ARIMA-models

Content

- Ordinary least squares method
- Model specification and diagnostic testing
- Dynamic econometric models

- Causality and the method of instrumental variable.
- Identification, estimation, diagnostics and forecasting of ARIMA models

Type of Instruction

Lectures and exercises.

Examination

The course is assessed with the grades Fail (U), Pass (G) or Pass with Distinction (VG).

Course Evaluation

NO VALUE DEFINED

Required Reading and Additional Study Material

Required reading

Gujarati, Damodar N. *Basic Econometrics*, McGraw-Hill, Latest edition.

Pages: 979