



Course syllabus

Faculty Board of Business, Economics and Design

School of Business and Economics

2NA007 Ekonometri II, 7,5 högskolepoäng

2NA007 Econometrics II, 7.5 credits

Main field of study

Economics

Subject Group

Economics

Level of classification

First Level

Progression

G1F

Date of Ratification

Approved by Organisational Committee 2009-06-17

The course syllabus is valid from spring semester 2010

Prerequisites

To be admitted to the course it is required to have Economics 1-30 higher education credits or equal.

Objectives

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 discrete choice models and models for categorical variables

Content

- Ordinary least squares method
- Model specification and diagnostic testing
- Maximum Likelihood method
- Models for discrete choices
- Models for categorical variables

Type of Instruction

Lectures and exercises.

Examination

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

Written examination at the end of the course and fulfilment of prescribed exercises.

A retest will be offered a few weeks after the original test for students who have not successfully passed the original test. At least 5 tests will be offered.

The grades are Pass with Distinction (80%-100%), Pass (60%-79%) or Failure (0%-59%).

Students at Linnaeus University are entitled to have the course grade translated into the 7-step ECTS scale. A request to have the grades translated must be made to the teacher at the start of the course.

Course Evaluation

The course is evaluated after completed examination but before the grades has been distributed. The course evaluation is processed and archived by administrators at the department. The course responsible faculty member gives feedback of the result of the course evaluation to the participants.

Required Reading and Additional Study Material

Required reading

Gujarati, Damodar N, Basic econometric, McGraw-Hill, latest edition, 979 pages