



Course syllabus

School of Business and Economics
Department of Economics and Statistics

4NA061 Avancerad Ekonometri, 7,5 högskolepoäng
Advanced Econometrics, 7.5 credits

Main field of study

Economics

Subject

Economics

Level

Second cycle

Progression

A1N

Date of Ratification

Approved 2018-12-13.

Revised 2025-06-16. Revision of prerequisites, minor revision of objectives, content, examination and updating standard texts.

The course syllabus is valid from autumn semester 2026.

Prerequisites

Specific entry requirements:

30 credits in some of the following subjects: Economics, Statistics, Finance, or Mathematics, as well as English 6, or the equivalent.

Objectives

After completing this course the student should be able to:

- master the main methods used in applied economics and being able to estimate population parameters using these methods
- apply econometric methods to empirical examples

- assess the internal and external validity of applied research studies
- use software to visualize, process, and analyze different types of data

Content

The course covers the following areas and concepts:

- basic statistical concepts and theory
- linear and non-linear regression models
- methods for analysis of cross-sectional, time series, and panel data
- diagnostic tests
- empirical exercises using software

Type of Instruction

The teaching consists of lectures and laboratory exercises.

Examination

The course is assessed with the grades A, B, C, D, E or F.

The course is examined through an individual written examination 6 credits as well as written group assignments and oral participation in laboratory sessions 1.5 credits.

The grade A constitutes the highest grade on the scale and the remaining grades follow in descending order where the grade E is the lowest grade on the scale that will result in a pass. The grade F means that the student's performance is assessed as fail.

Resit examination is offered in accordance with Linnaeus University's Local regulations for courses and examination at the first- and second-cycle levels.

In the event that a student with a disability is entitled to special study support, the examiner will decide on adapted or alternative examination arrangements.

Course Evaluation

A course evaluation should be conducted during the course or in connection with its conclusion. The results and analysis of the completed course evaluation should be promptly communicated to students who have completed the course. Students participating in the next course instance should be informed of the results of the previous course evaluation and any improvements that have been made, no later than at the start of the course.

Required Reading and Additional Study Material

Required reading

Huntington-Klein, N. *The Effect: An Introduction to Research Design and Causality*. Boca Raton: CRC Press, Taylor & Francis Group. (Also available as open source.) About 640 pages.

Stock, J. H. and Watson, Mark W. *Introduction to Econometrics*. Global Edition, 4th Edition. London: Pearson. About 800 pages.

Scientific articles. About 200 pages.