COURSE DETAIL

ECONOMETRICS
Country Sweden
Host Institution Uppsala University
Program(s) Uppsala University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics Economics
UCEAP Course Number 113
UCEAP Course Suffix
UCEAP Official Title ECONOMETRICS
UCEAP Transcript Title ECONOMETRICS
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course covers basic econometrics. It requires at least a basic course in probability theory and statistical inference as a prerequisite since all the major concepts, methods, and models build upon probability theory and statistical inference. The course focuses mainly on the theory and applications of single and multiple linear regression analysis. Great emphasis is put on the estimation, inference, and interpretation of the multiple linear regression model and its extensions. The course also covers the assumptions of OLS, why they are needed and how to detect and deal with violations of these assumptions. The following topics are covered: general information about econometric models and their application within economic planning; linear-regression models with one or several explanatory variables; nonlinear models; estimation and hypothesis testing; Gauss-Markovs Nonlinear theorem; heteroscedasticity and autocorrelation; multicollinearity; measurement errors; instrumental variables; dummy variables; models with a dichotomous variable as dependent variable: LPM - and the Logit-model; simultaneous equation models: the simultanity bias, identification; the two-stage least square method.

Language(s) of Instruction
English

Host Institution Course Number
2ST092

Host Institution Course Title
ECONOMETRICS

Host Institution Course Details

Host Institution Campus
Faculty of Social Sciences

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

Course Last Reviewed

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