

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 simultaneity 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 Campus

Faculty of Social Sciences

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

[Print](#)