

COURSE DETAIL

ECONOMETRICS

Country

United Kingdom - Scotland

Host Institution

University of St Andrews

Program(s)

University of St Andrews

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

105

UCEAP Course Suffix**UCEAP Official Title**

ECONOMETRICS

UCEAP Transcript Title

ECONOMETRICS

UCEAP Quarter Units

8.00

UCEAP Semester Units

5.30

Course Description

The course develops students' understanding of the classical linear econometric model (ordinary least squares). It covers a range of topics, including estimation and inference in multivariate regression models; the use of limited dependent variables; large sample properties of OLS estimators; multicollinearity and heteroskedasticity. The course develops students' applied skills through the use of appropriate econometric software.

Language(s) of Instruction

English

Host Institution Course Number

EC3301

Host Institution Course Title

ECONOMETRICS

Host Institution Course Details

https://portal.st-andrews.ac.uk/catalogue/View?code=EC3301&ugorpg=&academic_yea...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics and Finance

Course Last Reviewed

2025-2026

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