



GRADUATE SCHOOL

GM0715 Graduate Econometrics, 7.5 higher education credits

Graduate Econometrics, 7,5 högskolepoäng

Second Cycle

Confirmation

This course syllabus was confirmed by School of Business, Economics and Law on 2008-09-23 and was last revised on 2017-05-18 by Faculty Board of the School of Business, Economics and Law to be valid from 2017-08-01, autumn semester of 2017.

Field of education: Social Sciences 100%

Department: Graduate School

Position in the educational system

The course Graduate Econometrics is a course within the Master of Science programmes at the Graduate School, School of Business, Economics and Law, University of Gothenburg.

Main field of studies

Economics

Specialization

A1N, Second cycle, has only first-cycle course/s as entry requirements

Entry requirements

To be eligible for the course Graduate Econometrics the participant must fulfil the entrance qualifications for the Master of Science programme in Economics or Finance. For programme specific entrance requirements, see programme syllabus.

Learning outcomes

By the end of the course, students shall be able to:

1. apply econometric methods on relevant economic problems.

2. analyze and interpret regression results.
3. foster the skills needed to plan, execute and assess their own economic or policy relevant projects
4. use statistical software STATA

Course content

The main objective is to provide an advanced knowledge and insight into modern econometric methods and to foster the skills needed to plan and execute your own empirical projects. Topics include, among others, linear regressions, panel data, instrumental variables, and limited dependent variable models. Computer-based exercises using the statistical software STATA are important and compulsory parts of this course. Students should be able to analyze and interpret regression results and critically assess different economic or policy relevant problems. By the end of the course, students should have a good understanding of the modern econometric methods and models, and have a good ability in data handling and statistical programming.

Form of teaching

The course will consist of lectures and graded problem sets. The problem sets have both analytical and computer-exercise components.

Stata is our default programming language. The first computer exercise, not graded, is a Stata tutorial.

Language of instruction: English

Assessment

Learning outcome 1 will be examined through a written examination and the compulsory problem sets.

Learning outcome 2 will be examined through the computer-exercises component of the problem sets.

Learning outcome 3 will be examined through a written examination and the compulsory problem sets.

Learning outcome 4 will be examined through the computer-exercises component of the problem sets.

If a student, who has failed the same examined component twice, wishes to change examiner before the next examination, a written application shall be sent to the department responsible for the course and shall be granted unless there are special reasons to the contrary (Chapter 6, Section 22 of Higher Education Ordinance).

In cases where a course has been discontinued or has undergone major changes, the student shall normally be guaranteed at least three examination occasions (including the ordinary examination) during a period of at least one year from the last time the course was given.

The number of examinations is limited to five.

Grades

The grading scale comprises: Pass with Distinction (VG), Pass (G) and Fail (U).

The grading scale comprises: Pass with Distinction (VG), Pass (G) and Fail (U). The total number of points available on this course is 100. A maximum of 60 can be obtained from the final written exam and a maximum of 40 from the assignments (case studies). To Pass the course, the student needs to get a minimum of 30 points on the written exam and a minimum of 50 points in total (cumulated from both the exam and the assignments). To Pass with Distinction, 75 points that are needed (a minimum of 30 points from the exam), cumulated from both the exam and the assignments.

Course evaluation

The course will be evaluated upon completion. The results of and possible changes to the course will be shared with students who participated in the evaluation and students who are starting the course.