UNIVERSITY OF GOTHENBURG

GRADUATE SCHOOL

GM0745 Graduate Econometrics, 7.5 credits

Ekonometri, 7,5 högskolepoäng

Second Cycle

Confirmation

This course syllabus was confirmed by Graduate School on 2021-03-15 to be valid from 2021-08-29, autumn semester of 2021.

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	*Specialization*
Economics	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

On successful completion of the course, the student will 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 and cross-sectional data, and instrumental variables. 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 consists of lectures and problem sets. The problem sets have both analytical and computer exercise components.
Stata is our default programming language. The first computer exercise, is a Stata tutorial.

Language of instruction: English

Assessment

Learning outcome 1 and 3 will be assessed through an indivually written exam and computer exercises.

Learning outcome 2 and 4 will be assessed through computer exercises.

The individual written exam shall be written individually, cooperation in formulating text, tables, figures etc. is not allowed.

A student who has taken two exams in a course or part of a course without obtaining a pass grade is entitled to the nomination of another examiner. The student needs to contact the department for a new examiner, preferably in writing, and this should be approved by the department unless there are special reasons to the contrary (Chapter 6 Section 22 of the Higher Education Ordinance).

If a student has received a recommendation from the University of Gothenburg for special educational support, where it is compatible with the learning outcomes of the course and provided that no unreasonable resources are required, the examiner may decide to allow the student to sit an adjusted exam or alternative form of assessment.

In the event that a course has ceased or undergone major changes, students are to be

guaranteed at least three examination sessions (including the ordinary examination session) over a period of at least one year, but no more than two years, after the course has ceased/been changed.

The number of examinations is limited to five.

Grades

The grading scale comprises: Excellent (A), Very good (B), Good (C), Satisfactory (D), Sufficient (E) and Fail (F).

Pass is required on the written exam. The grade (A-E) corresponds to the total score a student obtains on the written exam and the computer exercises. To receive a pass grade (A-E) >= 50% points is required. The scale is tied to fixed score intervals:

A: 85-100%
B: 75-84%
C: 68-74%
D: 60-67%
E: 50-59%
F: <50%

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.