APPLIES TO ACADEMIC YEAR 2001/2002

MET 2051 Econometrics

Program
Bachelor of Business Administration Program in Finance

Responsible for the course
Ulf Henning Olsson

Department
Economics

Term
Fall

ECTS Credits
6

Objective

The primary object of this course is to qualify the students in the use and understanding of some of the most popular statistical methods for dealing with quantitative data. Emphasis will be placed on understanding the statistical assumption on which the methods are based.

Prerequisites
Basic course in statistics

Compulsory literature

Studenmund, A.H. 2001. *Using Econometrics* : *A Practical guide.* 4th. ed. New York: Harper Collins.

Recommended literature

Gujarati, D.N. 1995. *Basic Econometrics.* 3rd. ed. New York: McGraw-Hill.

Course outline

1. Overview, ch. 1
2. OLS, ch. 2
3. Introduction, ch. 3
4. The Classical Model, ch. 4
5. Hypothesis Testing, ch. 5
6. Multiple regression, ch. 6
7. Multiple regression, ch. 7
8. Multicollinearity, ch. 8
9. Serial Correlation, ch. 9
10. Heteroskedastisity, ch. 10

Computer-based tools
This course requires use of computer resources. Recommended softwares are SPSS/MINITAB/MICROFIT

Course structure
The course consists of 42 lecturing houres. Additionally, the students are expected to spend time on exercises and assignments.

Evaluation
Term paper accounts for 100% of the final grade. Can be solved in groups up to two students.

Evaluation code(s)
MET 20511 - Term paper which accounts for 100% of the grade in MET 2051, 2 credits.

Aids at the examination

All aids are permitted

Makeup exam
A re-sit is held at the next regular exam