



APPLIES TO ACADEMIC YEAR 2006/2007

GRA 6036 Multivariate Statistics with econometrics

Program

Common Course, Master of Science in Business and Economics, Master of Science in Financial Economics

Responsible for the course

Ulf Henning Olsson

Department

Economics

Term

According to study plan

ECTS Credits

6

Objective

- To understand and be able to apply some of the most known and modern multivariate statistical techniques.
- To illustrate the use of actual statistical software. It is the responsibility of the student to familiarize himself/herself with the fundamentals of this or similar statistical software.
- To provide an understanding for the statistical assumptions underlying these techniques.

Prerequisites

Basic Statistics, Linear Algebra and an Introductory Course in Econometrics

Compulsory literature

Books:

Kaplan, David. 2000. Structural Equation Modeling: Foundations and Extensions. Thousand Oaks, Calif.: Sage. Approximately 130 pages.

Collection of articles:

Articles and book chapters in two compendiums

Recommended literature

Course outline

The Logit and The Probit Models
Panel Models
Factor Analysis
Simultaneous Equations
Structural Equation Models
Estimation and Distribution Theory
(Multilevel models with latent variables)

Computer-based tools

The course uses modern statistical software e.g. LISREL, SPSS, STATA,SAS, EVIEWS etc.,

Course structure

Lectures and exercises

Evaluation

Term paper and a two hour multiple choice control exam. Groups of up to three students on the termpaper. The control exam must be passed to obtain course credits.The termpaper counts for 75% of the grade and the multiple choice control exam counts for 25% of the final grade.

For further information please see information placed on Blackboard and the web

Evaluation code(s)

GRA 60361 for the term paper (75%)
GRA 60362 for the multiple choice exam (25%)

Aids at the examination

All aids are allowed

Makeup exam

Re-takes are only possible at the next time a course will be held. When course evaluation consists of class participation or process elements, the whole course must be re-evaluated when a student wants to retake an exam. Retake examinations entail an extra examination fee.

Honor Code

Academic honesty and trust are important to all of us as individuals, and they are encouraged and promoted by the honor system. This is a most significant university tradition. The honor system is the responsibility of students. As faculty, we share the commitment to the ideals of the honor system.

At no time should notes or papers or personal consultations based on previous semesters of this course be used. As part of the honor code papers handed in as part of the course is, at the discretion of the professor, scanned for plagiarism. We are using Safe Assignment in Black Board for this purpose. Any violation of the honor code will be dealt with in accordance with BI's procedures on cheating. These issues are a serious matter to everyone associated with the program. They are at the heart of the Honor Code and academy integrity. If you have any questions about your responsibilities under the honor code, please ask.