20ECB003: Introduction to Econometrics

This module is principally taught by School of Business and Economics

Module details

Module Leader	Prof DS Saal
Long Title	Introduction to Econometrics
Distance Learning	None
Credit Weighting	20
Sensitive Content	N
Exam Weight %	80
Coursework Weight %	20

Module instance details (including semester changes)

Instance Number	Instance Start Date	Delivery Start Date	Delivery End Date	Delivery Period
1	28/09/2020	28/09/2020	16/06/2021	Semesters One and Two

Pre requisites and co requisites

Pre requisite modules

ECA003+ECA004

Other pre requisites

Co requisites

Excluded combinations

Availability

Module is available to students meeting pre-requisites but only if listed in their Programme Specifications.

Accessibility

Accessibility

A. Might present difficulties for students with disabilities, but these should not be insurmountable

Accessibility information

Module aims and content

Aims

The aim of this module is for the student to understand both basic and more advanced techniques of econometrics that will allow economic theories to be tested using econometric computer software.

Contents

Classical linear regression analysis; Ordinary Least Squares estimation; hypothesis testing; violations of the classical assumptions: autocorrelation, heteroskedasticity, dependence between regressors and errors; dummy variables; parameter stability; specification errors; dynamic and simultaneous equations models; panel data models.

Module learning outcomes

Knowledge and Understanding

- A01: students should have acquired knowledge of the uses and limitations of the classical linear regression model, how to construct and estimate more complex econometric models and be able to apply these techniques to economic data.

Subject-Specific - Cognitive Skills

- B01: students should be able to interpret regression results, evaluate empirical evidence in economics and carry out their own econometric project work.

Subject-Specific - Practical Skills

There are no module learning outcomes defined for this category.

Key Transferable Skills

- D01: students should have developed their skills in terms of decision making, numeracy, computer literacy, problem solving and planning and organisation.

Teaching and learning

Activity	Hours	Comments
Guided independent study	160	
Lecture	35	
Practical classes and workshops	0	
Tutorial	5	
Total	**200**	

Expected hours of student effort:

200

Teaching and learning text

Private study should comprise guided reading and preparation associated with lectures; student self-directed learning in the subject area of the module; preparation and production of assessed coursework; examination preparation and revision.

Assessment

This information relates to the default instance of the module:

Assessment Code	Assessment Title	Weight (%)	Assessment Type	Exam Semester	Exam Length	Coursework Length	SAP Availability	Chronological Order
S2CW	Project - Semester 2	20	Coursework	N/A	N/A		Yes, can be reassessed in SAP	0
S1E	Exam - Semester 1	20	Exam	1	1 hr		Yes, can be reassessed in SAP	0
S2E	Exam - Semester 2	60	Exam	2	2 hrs		Yes, can be reassessed in SAP	0

Assessment text

Module feedback

Feedback given to students in response to assessed work

Generic written feedback on examinations

Developmental feedback generated through teaching activities

Results of in-class tests and quizzes