AH2002 Econometrics 7.5 credits

Econometrics

This is a translation of the Swedish, legally binding, course syllabus.

If the course is discontinued, students may request to be examined during the following two academic years

Establishment

Course syllabus for AH2002 valid from Autumn 2009

Grading scale

A, B, C, D, E, FX, F

Education cycle

Second cycle

Main field of study

Industrial Management

Specific prerequisites

Language of instruction

The language of instruction is specified in the course offering information in the course catalogue.

Intended learning outcomes

The student should learn to understand theoretical econometric problems through empirical use of innovation data. This course is a “must” course for students working with micro data. The course offers necessary tools for basic econometric analysis but also but stresses also the importance of proper regressions analysis. The students should also learn how to write a report based on econometric analysis.

Learning outcome

- Skills to carry out regressions
- Skills to interpret regression results
- Skills to organize empirical data bases

Course contents

- Linear Regression
- Limited Dependent Models
- Simultaneous Equation Models
- Distributed Lags and Dynamic Models
- Time-Series Analysis
- Regression Diagnostics

Course literature

Carter Hill, R., Griffiths, W.E., Lim, G.C. (2008**) Principles of Econometrics**, 3rd Edition, Wiley.

Examination

- INL1 - Term Paper, 1.5 credits, grading scale: A, B, C, D, E, FX, F
- TEN1 - Examination, 4.5 credits, grading scale: A, B, C, D, E, FX, F
- ÖVN1 - Exercises, 1.5 credits, grading scale: A, B, C, D, E, FX, F

Based on recommendation from KTH’s coordinator for disabilities, the examiner will decide how to adapt an examination for students with documented disability.

The examiner may apply another examination format when re-examining individual students.

Assignments and written exam

Other requirements for final grade

Passed assignments and passed written exam

Ethical approach

- All members of a group are responsible for the group's work.
- In any assessment, every student shall honestly disclose any help received and sources used.
- In an oral assessment, every student shall be able to present and answer questions about the entire assignment and solution.