



ME2710 Applied Econometrics

7.5 credits

Tillämpad ekonometri

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 ME2710 valid from Autumn 2014

Grading scale

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

Education cycle

Second cycle

Main field of study

Industrial Management

Specific prerequisites

At least 180 credits of higher education, thereof at least 30 credits within mathematics/statistics/qualitative analysis or the equivalent, and documented proficiency in English B or the equivalent.

Language of instruction

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

Intended learning outcomes

On completion of the course, the participants should be able to:

- Master current technologies for panel data analyses, especially technology for serial correlation, Seemingly Unrelated Regression (SUR), simultaneous equations, dynamic models, limited dependent variables and non-stationary panels
- Carry out and in an educational way present panel data analyses
- Show a basic theoretical understanding of statistical properties that characterise different panel data models
- Have practical knowledge and understanding of modern research methodology in the form of linear and non-linear estimation methods for panel data

Course contents

- Basic STATA commands
- Basic linear regression
- Generalized Least Square (GLS) regressions
- Linear instrumental variable estimates
- Basic and advanced panel data models
- Binominal and Multinomial models
- Selection models
- Models based on Poisson distribution
- Time series models

Course literature

Cameron, A.A., Trivedi, P.K. (2010) Mikroekonometrics Using Sata, revised Edition, Stata Press

Baltagi, B. (201) Econometric Analysis of Panel Data, forth edition. Wiley

Examination

- TEN1 - Exam, 5.0 credits, grading scale: A, B, C, D, E, FX, F
- ÖVN1 - Assignments, 2.5 credits, grading scale: P, 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.

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.