



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

On 11/04/2019, the Dean of the ITM school has decided to establish this official course syllabus to apply from autumn term 2019 (registration number M-2019-0743).

Grading scale

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

Education cycle

Second cycle

Main field of study

Industrial Management

Specific prerequisites

Satisfies the requirements for a Degree of Bachelor of Science

Documented knowledge 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 students should be able to derive apply and analyse:

1. linear estimation methods
2. non-linear estimation methods
3. methods for panel data estimation
4. methods for estimation of time series
5. matching methods and difference-in-difference estimation methods

Course contents

The course includes empirical strategies for applied quantitative research. The emphasis will be to develop a solid understanding of the underlying econometric principles of the methods taught, as well as the on their empirical application. The studied subjects include application, analysis of linear and non-linear regression methods and analysis of matching methods, treatment effects, instrument variables, cross-sections and panel data with static and dynamic models, binary selection models and time series estimations. The course is designed to give the students knowledge and understanding of modern methods for study of studies for both limited and large data sets.

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.