

Course module – Econometrics - Example

Code : ECON.....

Credit rating: 20

Semester : both

Course Content

Econometrics is concerned with the estimation of relationships between economic variables, the testing of economic models and the forecasting of economic time-series, using real-life data. The first semester of this module introduces you to the technique of multiple regression modelling. You will make use of and develop your skills in economics, mathematics, statistics and computing during the module, a key feature of which is hands-on experience of multiple regression modelling using economic data. The second semester furthers your appreciation and working knowledge of techniques used in contemporary econometric modelling.

Preliminary reading

Wooldridge J. (2009) Introductory Econometrics (4th edition) Thomson Learning

Maddala G.S (2001) Introduction to Econometrics (3rd edition) Wiley

Gujarati R.N and Porter D.C. (2009) Basic Econometrics (4th edition) McGraw Hill