

Econometrics

Module Code:	AFE6019-B
Academic Year:	2018-19
Credit Rating:	20
School:	School of Management
Subject Area:	Accounting, Finance and Economics
FHEQ Level:	FHEQ Level 6
Module Leader:	Dr Oleksandr Shepotylo

Additional Tutors:
Dr Abhijit Sharma

Pre-requisites:	Research Methods for Economists 2017-18
Co-requisites:	

Contact Hours

Type	Hours
Lectures	24
Tutorials	12
Directed Study	164

Availability Periods

Occurrence	Location/Period
BDA	University of Bradford / Semester 1 (Sep - Jan)

Module Aims

To provide you with core skills in econometrics and to emphasise the importance of data choice and data quality in research.

Outline Syllabus

The classical linear regression model diagnostics.
Linear and non-linear functional forms.
Use of dummy variables and trend terms.

Limited dependent variable models.
 Prediction and forecasting using regression equations.
 Time series analysis.
 Multiple equation models.
 The identification problem. Reduced forms.
 Estimation methods: IV, 2SLS, SUR.

Module Learning Outcomes

On successful completion of this module, students will be able to...

- 1 1a. Form research question / hypotheses.
 1b. Select appropriate evaluation methods relevant to economic and social issues.

- 2 2a. Perform econometric analysis on data sets and analyse the implications.
 2b. Use econometric packages to estimate appropriate models and perform diagnostic tests on the results

- 3 3a. Access, manage and process data.
 3b. Report on data analysis.

Learning, Teaching and Assessment Strategy

This module builds on prior level of undergraduate statistics/econometrics study with weekly lectures introducing students to curriculum topics. Practical sessions will be computer workshops to address these topics using suitable data sets.

There will be a class test in the middle of the semester to provide feedback on student understanding and progress. At the end of the module the students will submit a project of research on a broadly specified topic. A short interim report on the student`s personal data analysis will provided feedback to support the final submission. The range and volume of assessment is justified by the quantitative nature of the subject. This module will draw on applications from applied economics in order to demonstrate methodological issues and the application of various statistical techniques to provide students with the knowledge base to interpret the research literature underpinning the successful completion of their dissertation.

Mode of Assessment

Type	Method	Description	Length	Weighting	Final Assess'
Summative	Coursework	Personal data analysis report of up to 750 words	-750 words	20%	No
Summative	Coursework	Project of up to 2,500 words	-2500 words	60%	Yes
Summative	Classroom test	MCQ -Classroom test	1 hour	20%	No

Legacy Code (if applicable)

SE-6030L

Reading List

To view Reading List, please go to [rebus:list](#).