

Module Details	
Module Title:	Econometrics
Module Code:	AFE6019-B
Academic Year:	2019-20
Credit Rating:	20
School:	School of Management
Subject Area:	Accounting, Finance and Economics
FHEQ Level:	FHEQ Level 6
Pre-requisites:	Research Methods for Economists 2017-18
Co-requisites:	

Contact Hours	
Type	Hours
Lectures	24
Tutorials	12
Directed Study	164

Availability	
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.

Learning Outcomes

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 be 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
Summative	Coursework	Personal data analysis report of up to 750 words	-750 words	20%
Summative	Coursework	Project of up to 2,500 words	-2500 words	60%
Summative	Classroom test	MCQ -Classroom test	1 hour	20%

Reading List

To access the reading list for this module, please visit <https://bradford.rl.talis.com/index.html>.

Please note:

This module descriptor has been published in advance of the academic year to which it applies. Every effort has been made to ensure that the information is accurate at the time of publication, but minor changes may occur given the interval between publishing and commencement of teaching. Upon commencement of the module, students will receive a handbook with further detail about the module and any changes will be discussed and/or communicated at this point.