

| Module Details |                      |
|----------------|----------------------|
| Module Title   | Econometrics         |
| Module Code    | AFE6019-B            |
| Academic Year  | 2021/2               |
| Credits        | 20                   |
| School         | School of Management |
| FHEQ Level     | FHEQ Level 6         |

| Contact Hours  |       |
|----------------|-------|
| Type           | Hours |
| Lectures       | 24    |
| Tutorials      | 12    |
| Directed Study | 164   |

| Availability |                                     |
|--------------|-------------------------------------|
| Occurrence   | Location / Period                   |
| BDA          | University of Bradford / Semester 1 |

| Module Aims                                                                                                                                          |
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| The module aims to equip you with the core knowledge of the econometric theory, statistical modelling and estimation techniques in modern economics. |

| Outline Syllabus                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
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| <p>The typical syllabus will cover:</p> <ul style="list-style-type: none"> <li>* The classical linear regression model diagnostics.</li> <li>* Linear and non-linear functional forms.</li> <li>* Use of dummy variables and trend terms.</li> <li>* Limited dependent variable models.</li> <li>* Prediction and forecasting using regression equations.</li> <li>* Time series analysis.</li> <li>* Multiple equation models.</li> <li>* The identification problem. Reduced forms.</li> <li>* Estimation methods: IV, 2SLS, SUR.</li> </ul> |

| Learning Outcomes |                                                                                                                                                                                     |
|-------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Outcome Number    | Description                                                                                                                                                                         |
| 01                | 1a. Form research question / hypotheses. 1b. Select appropriate evaluation methods relevant to economic and social issues.                                                          |
| 02                | 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 |
| 03                | 3a. Access, manage and process data. 3b. Report on data analysis.                                                                                                                   |

| Learning, Teaching and Assessment Strategy                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
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| <p>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.</p> <p>This module builds on prior level of undergraduate statistics/econometrics study with weekly lectures introducing students to curriculum topics. Computer lab sessions will address these topics using suitable data sets.</p> <p>At the end of the module each student will submit an individual project of research on a broadly specified topic. A short interim individual 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.</p> <p>This module has a pre-requisite of AFE5023-B.</p> |

| Mode of Assessment |            |                                                     |           |
|--------------------|------------|-----------------------------------------------------|-----------|
| Type               | Method     | Description                                         | Weighting |
| Summative          | Coursework | Individual data analysis report of up to 2000 words | 40%       |
| Summative          | Coursework | Individual Project of up to 3000 words              | 60%       |

| Reading List                                                                                                                                             |
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| To access the reading list for this module, please visit <a href="https://bradford.rl.talis.com/index.html">https://bradford.rl.talis.com/index.html</a> |

**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.*