



# University of Pretoria Yearbook 2022

## Applied econometrics 810 (LEK 810)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	15.00
<b>NQF Level</b>	09
<b>Programmes</b>	<a href="#">MSc (Environmental Economics) (Coursework)</a> <a href="#">MScAgric (Agricultural Economics) (Coursework)</a>
<b>Prerequisites</b>	No prerequisite.
<b>Contact time</b>	1 lecture per week, 1 practical per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Agricultural Economics Extension and Rural Develo
<b>Period of presentation</b>	Semester 1

### Module content

Econometrics. Linear regression: assumptions of the linear regression model, OLS estimators and properties, hypothesis testing (single and multiple restrictions), forecasting, dummy variables. Violations of the linear model assumptions: multi-collinearity, heteroscedasticity, serial correlation and distributed lag models, (GLS estimators). Advanced topics: Quantitative response models (logit, tobit and probit analysis) co-integration, instrumental variables and 2-stage least squares.

The regulations and rules for the degrees published here are subject to change and may be amended after the publication of this information.

The [General Academic Regulations \(G Regulations\)](#) and [General Student Rules](#) apply to all faculties and registered students of the University, as well as all prospective students who have accepted an offer of a place at the University of Pretoria. On registering for a programme, the student bears the responsibility of ensuring that they familiarise themselves with the General Academic Regulations applicable to their registration, as well as the relevant faculty-specific and programme-specific regulations and information as stipulated in the relevant yearbook. Ignorance concerning these regulations will not be accepted as an excuse for any transgression, or basis for an exception to any of the aforementioned regulations.