

# University of Pretoria Yearbook 2016

## Econometrics 724 (EKT 724)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	15.00
<b>Programmes</b>	<a href="#">BComHons Econometrics</a>
<b>Prerequisites</b>	EKT 714
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Economics
<b>Period of presentation</b>	Semester 2

### Module content

An advanced module in time series econometrics. The module will include a review of statistics and regression analysis, but focus on more advanced issues, such as non-linear modelling, vector auto regression, and other concepts.

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