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# University of Pretoria Yearbook 2016

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## Applied econometrics 810 (LEK 810)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module content</b>	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: multicollinearity, 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.
<b>Module credits</b>	15.00
<b>Programmes</b>	<a href="#">MSc Environmental Economics (Coursework)</a> <a href="#">MScAgric Agricultural Economics</a>
<b>Prerequisites</b>	LEK 725 or equivalent
<b>Contact time</b>	1 lecture per week, 1 practical per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Agric Econ, Ext + Rural Dev
<b>Period of presentation</b>	Semester 1

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