

University of Pretoria Yearbook 2019

Econometrics 724 (EKT 724)

Qualification Postgraduate

Faculty of Economic and Management Sciences

Module credits 15.00

Programmes BComHons Econometrics

Prerequisites EKT 714

Contact time 1 lecture per week

Language of tuition Module is presented in English

Department Economics

Period of presentation 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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