

University of Pretoria Yearbook 2020

Econometrics 724 (EKT 724)

Qualification	Postgraduate
Faculty	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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