

# University of Pretoria Yearbook 2020

## Econometrics 815 (EKT 815)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	10.00
<b>Programmes</b>	<a href="#">MCom Econometrics (Coursework)</a> <a href="#">MCom Economics (Coursework)</a>
<b>Prerequisites</b>	EKT 813 and only for students registered for the following programmes: MCom (Economics), MCom (Econometrics), MPhil (Economics) or PhD Economics
<b>Contact time</b>	2 lectures per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Economics
<b>Period of presentation</b>	Semester 1

### Module content

EKT 815 is an econometrics module focused on time-series econometrics, which includes topics, such as stationarity, cointegration, nonlinear modelling, VARs and other topics according to the choice of the lecturer.

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