



University of Pretoria Yearbook 2020

Econometrics 815 (EKT 815)

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