

University of Pretoria Yearbook 2021

Econometrics 723 (EKT 723)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
NQF Level	08
Programmes	BComHons Agricultural Economics BComHons Economics BSocSciHons Philosophy, Politics and Economics
Prerequisites	Only for Hons Econometrics or Economics students: EKT 713
Contact time	2 lectures per week
Language of tuition	Module is presented in English
Department	Economics
Period of presentation	Semester 2

Module content

An advanced course in econometrics that goes beyond elementary statistics and regression analysis. This includes in-depth analyses of the theory and application of stationarity, unit roots and co-integration in single equations. In addition to this, the concepts of qualitative analysis, cross-sectional modelling and simultaneous-equation modelling are dealt with.

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