

University of Pretoria Yearbook 2022

Econometrics 724 (EKT 724)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	15.00
NQF Level	08
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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