

# University of Pretoria Yearbook 2022

## 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>NQF Level</b>	09
<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.

The regulations and rules for the degrees published here are subject to change and may be amended after the publication of this information.

The [General Academic Regulations \(G Regulations\)](#) and [General Student Rules](#) apply to all faculties and registered students of the University, as well as all prospective students who have accepted an offer of a place at the University of Pretoria. On registering for a programme, the student bears the responsibility of ensuring that they familiarise themselves with the General Academic Regulations applicable to their registration, as well as the relevant faculty-specific and programme-specific regulations and information as stipulated in the relevant yearbook. Ignorance concerning these regulations will not be accepted as an excuse for any transgression, or basis for an exception to any of the aforementioned regulations.