Confirmation

This syllabus was confirmed by the Department of Economics on 2018-12-06, and is valid from Autumn semester 2018.

Responsible department/equivalent
Department of Economics, - No translation available -

Entry requirements

To be eligible for the course the participant must be admitted to third cycle studies at the Department of Economics, Gothenburg University or other departments, faculties or universities.

The entry requirement also includes the third cycle course Mathematics and further entry requirements can also be required for PhD or master students outside of the Department of Economics and Statistics.

Learning outcomes

On successful completion of the course, the third-cycle student is expected to:

Knowledge and understanding

• understand the most important elements in statistics and econometrics.
• understand the concept of causality and understand when and how causal relationships can be identified from the available datasets.
• understand the basic concepts of estimation methods as the Generalized Methods of Moments and Maximum Likelihood Estimation.
• know the different models which are necessary in the case of limited availability of the data as well as the assumptions made by these models.

Competence and skills
• be able to use the most important elements of statistics and econometrics in a context of their own research.
• be able to show when model parameters are identified based on the available data.
• be able to choose which models and estimation methods should be used in their own research.

Judgment and approach
• be able to understand and criticize contemporary econometric research.

Course content
The course contains the following topics:
1. Linear and non-linear regression
2. Endogeneity and IV estimation
3. Estimation methods; GMM and MLE.
4. Panel data models
5. Limited dependent variable (LDV) and selection models.

Types of instruction
The course consists of lectures and assignment classes.

Language of instruction
The course is given in English.

Grades
The grade Pass (G) or Fail (U) is given in this course.

Types of assessment
The course is examined through a written exam and three written assignments.
A student who has failed the examination twice has the right to change examiner, if practically possible. Such request must be submitted in writing to the Deputy Head of the Department of Economics.

Course evaluation
A written anonymized course evaluation will be carried out at the end of the course. The results of the evaluation will be communicated to the students and will function as a guide for the development of the course.

Other information
Students registered for Third Cycle studies at another faculty or university must apply for admission to the course to the Deputy Head of the Department of Economics.
Appendix 1: Reading list