**JÖNKÖPING INTERNATIONAL
BUSINESS SCHOOL**
JÖNKÖPING UNIVERSITY

COURSE SYLLABUS
Econometrics 2, 7.5 credits

Econometrics 2, 7,5 högskolepoäng

Course Code:	ECFK13	Education Cycle:	First-cycle level
Confirmed by:	Council for Undergraduate and Masters Education May 7, 2007	Disciplinary domain:	Technology
		Subject group:	ST1
Revised by:	Jan 4, 2013	Specialised in:	G1F
Valid From:	Jul 1, 2013	Main field of study:	Statistics
Version:	1		
Reg number:	IHH 2014/2247-122		

Intended Learning Outcomes (ILO)

On completion of the course the student will be able to:

Knowledge and understanding

1. discuss what problems arise with various model misspecifications.

Skills and abilities

2. determine when a model is misspecified and be able to make the appropriate adjustments.

3. select the most proper model and estimation method for the case
study under consideration.

Judgement and approach

4. present results in a way that avoids possible bias arising from the
researcher.

Contents

Econometrics 1 covers the first half of the course book Basic Econometrics by Gujarati, while
Econometrics 2 covers the second half of the book.
Important elements of the course are as follows:
- Econometric Modelling- Model Specification and Diagnostic Testing,
- Nonlinear Regression Models,
- Qualitative Response Regression Models,
- Panel Data Regression Models,
- Dynamic Econometric Models,
- Simultaneous Equations,
- Time Series Econometrics with emphasis on unit root tests.
- Type of instruction

Type of instruction

Teaching is done through a combination of lectures and lab sessions. If very few students sign up for the
course, it may be a reading course. A strong emphasis is put on the computer labs in the software EViews.

The teaching is conducted in English.

Prerequisites

30 credits including Business statistics 2 or Econometrics 1 (or the equivalent).

Examination and grades

The course is graded A, B, C, D, E, FX or F.

The ILOs within Knowledge and understanding are examined by a written exam while the ILOs within Skills and abilities and Judgment and approach are examined by computer assignments.

Written exam, 80% of the total grade. VG, G and U and ECTS grades (A, B, C, D, E and Fx) are given. Assignments, 20% of the total grade. Only Pass and Fail, ECTS grades C and Fx are given.

Registration of examination:

Name of the Test	Value	Grading
Examination	6 credits	A/B/C/D/E/FX/F
Assignments	1.5 credits	U/G

Course evaluation

At the outset of the course the course manager ensures that course evaluators are elected (or exist) among the students. The course evaluation is carried out continuously as well as at the end of the course. On the completion of the course the course evaluators and course manager discuss the course evaluation and possible improvements. The result is reported to, among others, the Associate Dean for Education, the Council for Undergraduate and Master Education, and the Board of Directors of JIBS. The course manager shall at the outset of the following course report results and measures taken in the previous course evaluation.

Course literature

Literature

Gujarati, Damodar N. (2002) Basic Econometrics. (4th edition) McGraw-Hill Book Company.