



LUND
UNIVERSITY

School of Economics and Management

XXXXXX, Basic econometrics, 7.5 credits

Grundläggande ekonometri, 7,5 högskolepoäng
Third Cycle / Doktorandnivå

Details of approval

Approved by the Board of the Department of Economic History, Lund University School of Economics and Management 2021-06-15.

General Information

This is an optional course for students enrolled in PhD programs in Economic History in Sweden.

The language of instruction is English.

Learning outcomes

On a general level the student will acquire knowledge and skills in the use of econometrics in economic history. More specifically, to pass the assessments students will be able to:

Knowledge and understanding

- demonstrate knowledge about key statistical concepts and basic issues addressed in econometric analysis;
- analyse cross-sectional data through multivariate linear regression methods;
- demonstrate familiarity with empirical analysis using time series analysis;

Competence and skills

- evaluate regression models with statistical tests (diagnostic checking) to ensure that the estimates fulfil the theoretical requirements for OLS modelling;
- use computer software for econometric analysis;

Judgement and approach

- individually perform and present an analysis on a subject from economic history using econometric models on empirical data,
- interpret as well as discuss the results from this analysis using theory and tools learned from the course.

Course content

The course will cover basic theory and methods relating to multivariate linear regression and time series analysis. It considers how to apply these methods through examples of such methods used in economic history research. The course also introduces computer software for quantitative analysis. The course introduces students to methods for how to analyze a quantitative problem using econometric analysis, and how to report and discuss the results in a research paper.

Course design

The course is designed around lectures, exercises and work with project reports. Lectures and exercises will either take place online or on campus. If the course is given on campus, it will be concentrated to a few occasions to enable students from different universities to participate on site.

Students are strongly recommended to participate at all teaching occasions.

Grading is based on individual performance, via written exams, papers, presentations and other mandatory activities. All exams will be assessed according to regular procedure.

Assessment

Grading is based on individual performance, via written exams, papers, presentations, and other mandatory activities. Examination may draw on information presented in class as well as the course literature.

Plagiarism viewed to be very serious and we will take disciplinary actions against students for any kind of attempted malpractice in examinations and assessments. The penalty that may be imposed for this, and other unfair practice in examinations or assessments, includes suspension.

Grades

Marking scale: Fail or Pass

Entry requirements

Students admitted to doctoral education in economic history in Sweden are eligible to take the course.

Further information

This course cannot be included in the same degree as EKHM12, EKHM21, EKHM25, EKHM62, EKHM65 and EEH006F.