Module Details

Module Title	Econometrics
Module Code	AFE6019-B
Academic Year	2024/5
Credits	20
School	School of Management
FHEQ Level	FHEQ Level 6

Contact Hours

Type	Hours
Lectures	24
Tutorials	12
Directed Study	164

Availability

Occurrence	Location / Period
BDA	University of Bradford / Semester 1

Module Aims

The module aims to equip you with the core knowledge of the econometric theory, statistical modelling and estimation techniques in modern economics.

Outline Syllabus

The typical syllabus will cover:
* The classical linear regression model diagnostics.
* Linear and non-linear functional forms.
* Use of dummy variables and trend terms.
* Limited dependent variable models.
* Prediction and forecasting using regression equations.
* Time series analysis.
* Multiple equation models.
* The identification problem. Reduced forms.
* Estimation methods: IV, 2SLS, SUR.

Learning Outcomes

Outcome Number	Description
O1	1a. Form research question / hypotheses. 1b. Select appropriate evaluation methods relevant to economic and social issues.
O2	2a. Perform econometric analysis on data sets and analyse the implications. 2b. Use econometric packages to estimate appropriate models and perform diagnostic tests on the results
O3	3a. Access, manage and process data. 3b. Report on data analysis.

Learning, Teaching and Assessment Strategy

This module will draw on applications from applied economics in order to demonstrate methodological issues and the application of various statistical techniques to provide students with the knowledge base to interpret the research literature underpinning the successful completion of their dissertation.

This module builds on prior level of undergraduate statistics/econometrics study with weekly lectures introducing students to curriculum topics. Computer lab sessions will address these topics using suitable data sets.

At the end of the module each student will submit an individual project of research on a broadly specified topic. A short interim individual report on the student`s personal data analysis will be provided feedback to support the final submission. The range and volume of assessment is justified by the quantitative nature of the subject.

This module has a pre-requisite of AFE5023-B.

Mode of Assessment

Type	Method	Description	Weighting
Summative	Coursework - Written	Individual data analysis report of up to 2000 words	40%
Summative	Coursework - Written	Individual project of up to 3000 words	60%

Reading List

To access the reading list for this module, please visit https://bradford.rl.talis.com/index.html