KURSPLAN
Econometrics 1, 7,5 högskolepoäng

Econometrics 1, 7.5 credits

Kurskod:	JE1K10	**Utbildningsnivå:**	Grundnivå
Fastställd av:	Utbildningschef 2019-04-16	**Utbildningsområde:**	Samhällsvetenskapliga området (75%) och naturvetenskapliga området (25%)
Reviderad av:	Utbildningschef 2024-10-31	**Ämnesgrupp:**	NA1
Gäller fr.o.m.:	2026-01-19	**Fördjupning:**	G1F
Version:	4	**Huvudområde:**	Nationalekonomi

Lärandemål

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

Kunskap och förståelse

1. report what information is provided by empirical techniques used for economic analysis, especially regression-based techniques.
2. demonstrate recognition of the scientific grounding of economics based on the appropriate use of different methodological approaches, especially empirical ones, in economic analysis.

Färdighet och förmåga

3. assess and critically interpret relevant evidence, data, and information concerning a given problem in economics, with efficient utilization of computer resources.
4. critically discuss matters, questions, and situations within an empirical framework (especially in a regression framework), including the results of policy changes.
5. demonstrate ideas and solve problems using graphical, algebraic, calculus-based, and computer-based techniques.
6. independently identify, formulate, investigate, and analyze problems and perform tasks within given time frames, demonstrating self-organization, initiative, and time management.

Värderingsförmåga och förhållningssätt

7. analyze economic data from relevant scientific aspects, avoiding potential researcher bias.

Innehåll

The aim of the course is to give course participants fundamental knowledge about econometrics. Students are equipped with statistical methods which they use to study and describe economic relationships using quantitative data.
Important elements of the course include the following:

- Estimation of linear regression models using ordinary least squares
- Conditions under which ordinary least squares estimation is optimal
- Hypothesis testing
- Dummy variables

- Autocorrelation
- Heteroscedasticity
- Multicollinearity
- Model Selection
- Diagnostic tests

Undervisningsformer

Lectures, exercise sessions based on homework assignments, and lab sessions with associated lab assignments.

Undervisningen bedrivs på engelska.

Förkunskapskrav

General entry requirements and 30 credits including Microeconomic Principles, 7,5 credits, Macroeconomic Principles, 7,5 credits, and Business Statistics 1, 7,5 credits (or the equivalent). Proof of English proficiency is required.

Examination och betyg

Kursen bedöms med betygen A, B, C, D, E, FX eller F.

Student assessment is based on a written test and lab assignments.
The intended learning outcomes are assessed by the means shown below.

ILO´s 1-6 : Written test and lab assignments
ILO´s 3-7 : Lab assignments

Poängregistrering av examinationen för kursen sker enligt följande system:

Examinationsmoment	Omfattning	Betyg
Examination[I]	6 hp	A/B/C/D/E/FX/F
Lab assignments[I]	1,5 hp	U/G

[I] All parts of the compulsory examination in the course must be passed with a passing grade (A-E) before a final grade can be set. The final grade of the course is determined by the sum total of points for all parts of the examination in the course (0-100 points). Grade is set in accordance to JIBS grading policy.

Kursvärdering

It is the responsibility of the examiner to ensure that each course is evaluated. At the outset of the course, the programme evaluators in the course must be contacted. In the middle of the course, the examiner should meet the programme evaluators to identify strengths/weaknesses in the first half of the course.

At the end of the course, the examiner should remind students to fill in the survey. The examiner should also call a meeting with the programme evaluators to debrief the course, based on course evaluation data and comments. The next time the course runs, students should be informed of any measures taken to improve the course based on the previous course evaluations.

At the end of each study period, JIBS' Director of Quality and Accreditation crafts a "Course Evaluation Quarter Report", presenting the quantitative results from course evaluation surveys. The Associate Dean of Education, The Associate Deans of Faculty, Programme Directors, and JSA President and Quality receive the report.

Övrigt

Academic integrity
JIBS students are expected to maintain a strong academic integrity. This implies to behave within the boundaries of academic rules and expectations relating to all types of teaching and examination.

Copying someone else's work is a particularly serious offence and can lead to disciplinary action. When you copy someone else's work, you are plagiarising. You must not copy sections of work (such as paragraphs, diagrams, tables and words) from any other person, including another student or any other author. Cutting and pasting is a clear example of plagiarism. There is a workshop and online resources to assist you in not plagiarising called the Interactive Anti-Plagiarism Guide.

Other forms of breaking academic integrity include (but are not limited to) adding your name to a project you did not work on (or allowing someone to add their name), cheating on an examination, helping other students to cheat and submitting other students work as your own, and using non-allowed electronic equipment during an examination. All of these make you liable to disciplinary action.

Kurslitteratur

Gujarati, Damodar N and Porter, Dawn C (2009) Basic Econometrics 5th edition, McGraw-Hill Book Company [ISBN: 978-007-127625-2], or later edition.

Complementary compendia with exercise material and articles are distributed by Jönköping International Business School
Supplementary reading may be used for labs.