



LUND
UNIVERSITY

School of Economics and Management

EKHM65, Economic History: Econometrics I, 7.5 credits *Ekonomisk historia: Ekonometri I, 7,5 högskolepoäng* Second Cycle / Avancerad nivå

Details of approval

The syllabus is an old version, approved by The Board of the Department of Economic History on 2018-03-06 and was valid from 2018-09-03, autumn semester 2018.

General Information

This is a course at the graduate level, which can become part of a Master of Science degree. The course is mandatory at the first year for students who are enrolled in the master's programmes: EAETU Economic Growth, Population and Development, EAIGH Innovation and Global Sustainable Development, and EAGCH International Economics with a Focus on China, Economic History track, who have not previously studied econometrics at the corresponding level.

It can also be studied as a single-subject course.

Main field of studies

Economic History

Depth of study relative to the degree requirements

A1N, Second cycle, has only first-cycle course/s as entry requirements

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 statistical concepts and fundamental issues of econometrics
- demonstrate familiarity with empirical analysis using time series analysis

Competence and skills

This is a translation of the course syllabus approved in Swedish

- analyse empirical data with the help of multivariate linear regression and limited dependent variable models using cross-sectional data
- test 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 (e.g. Stata)

Judgement and approach

- individually perform and present an analysis on a subject from economic history using econometric models on empirical data, and interpret as well as discuss the results in the light of relevant theory

Course content

The course is divided up into two parts. The first part consists of basic theory and methods relating to multivariate linear regression, limited dependent variable regression and time series analysis. It also considers how to apply these methods through examples of how such methods are used in economic history. This part also introduces computer software (e.g. Stata) for quantitative analysis. In the second part of the course, students analyse a quantitative problem using actual data from economic history, and report results in individual papers.

The content of the course is delimited of both teaching and literature.

Course design

The course is designed as a series of lectures, exercises and work with projects reports.

Assessment

Grading is based on individual performance, via written exams, paper, presentations and other mandatory activities. All such exams will be assessed according to regular procedure. Attendance at no less than three of four teaching occasions is required.

The University views plagiarism very seriously, and 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 from the University.

The examiner, in consultation with Disability Support Services, may deviate from the regular form of examination in order to provide a permanently disabled student with a form of examination equivalent to that of a student without a disability.

Subcourses that are part of this course can be found in an appendix at the end of this document.

Grades

Marking scale: Fail, E, D, C, B, A.

At the School of Economics and Management grades are awarded in accordance with a criterion-based grading scale UA:

- A: Excellent
- B: Very good
- C: Good
- D: Satisfactory
- E: Sufficient
- U: Fail

Grade (Definition). Characteristic

A (Excellent). A distinguished result that is excellent with regard to theoretical depth, practical relevance, analytical ability and independent thought.

B (Very good). A very good result with regard to theoretical depth, practical relevance, analytical ability and independent thought.

C (Good). The result is of a good standard with regard to theoretical depth, practical relevance, analytical ability and independent thought and lives up to expectations.

D (Satisfactory). The result is of a satisfactory standard with regard to theoretical depth, practical relevance, analytical ability and independent thought.

E (Sufficient). The result satisfies the minimum requirements with regard to theoretical depth, practical relevance, analytical ability and independent thought, but not more.

F (Fail). The result does not meet the minimum requirements with regard to theoretical depth, practical relevance, analytical ability and independent thought.

To pass the course, the students must have been awarded the grade of E or higher.

Students who do not obtain grades A-E on their written class room exam will be offered opportunities to retake the exam in which case the student will be assessed according to regular procedure. In the case of home exams that are handed in after the set deadline the teacher can: a) hand out a new exam which will be assessed according to regular procedure, b) may penalize the student by handing out a lower grade on the assignment in question unless the student can demonstrate special circumstances for the delay.

Entry requirements

Students who have not previously studied econometrics at the corresponding level and are enrolled in the following master's programmes are qualified for this course: EAETU Economic Growth, Population, and Development, EAIGH Innovation and Global Sustainable Development, EAGCH International Economics with a Focus on China.

Other students applying for this course should have at least 60 credit points in either economic history, economics, history, economic and social geography, sociology or the equivalent knowledge.

Further information

This course has previously been labelled EKHM12, EKHM21, EKHM25 and EKHM62 and cannot be included in a degree with any of these courses.

Subcourses in EKHM65, Economic History: Econometrics I

Applies from H18

1801 Econometrics I, 7,5 hp
Grading scale: Fail, E, D, C, B, A