

## Basic econometrics, 7.5 credits

### Grundläggande ekonometri, 7,5 högskolepoäng

#### Third Cycle / Doktorandnivå

**Lecture 1**      **online**      **10:15-12:00**      **Fri 2023-10-27**      **Anna Missiaia**

Course introduction: aim, scope and disposition. Introduction to econometrics.

**Literature: Ch. 1.1-1-5**

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**Lecture 2**      **online**      **10:15-12:00**      **Mon 2023-10-30**      **Anna Missiaia**

Descriptive statistics, random variables and correlations

**Literature: Ch 3**

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**Lecture 3**      **online**      **10:15-12:00**      **Wed 2023-11-01**      **Anna Missiaia**

Simple linear regression

**Literature: Ch 4**

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**Lecture 4**      **online**      **10:15-12:00**      **Tue 2023-11-07**      **Anna Missiaia**

Confidence intervals and hypothesis testing

**Literature: Ch 5-6**

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**Lecture 5**      **in Gothenburg**      **14:15-17:00**      **Thu 2023-11-09**      **Anna Missiaia**

Q&A and introduction to Stata

**Literature: Handouts**

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**Lab 1/group work**      **in Gothenburg**      **09:15-15:00**      **Fri 2023-11-10**      **Anna Missiaia**

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**Lecture 6**      **online**      **10:15-12:00**      **Tue 2023-11-14**      **Olof Ejermo**

Multiple regression analysis (8); The classical linear regression model (9)

**Literature:** Chapter 8-9, exercises to be added. 231-279.

Exercises: to be added.

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**Lecture 7**      **online**      **10:15-12:00**      **Fri 2023-11-17**      **Olof Ejermo**

The classical linear regression model (9); Dummy variables and lagged values (10)

**Literature:** Chapter 9 contd, chapter 10. 280-299

Exercises: to be added.

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**Lecture 8**      **online**                      **10:15-12:00**                      **Tue 2023-11-21**                      **Olof Ejermo**

Violating the assumptions of the classical linear regression model (11); Non-linear models and functional forms (12)

**Literature:** Chapter 11-12, exercises to be added. 300-380

Exercises: to be added.

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**Lecture 9**      **online**                      **10:15-12:00**                      **Fri 2023-11-24**                      **Olof Ejermo**

Non-linear models and functional forms (12)

**Literature:** Chapter 12 contd.

Exercises: to be added.

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**Lecture 10**      **in Lund**                      **14:15-17:00**                      **Wed 2023-11-29**                      **Olof Ejermo**

Q&As and Example(s) from chapter 14

**Literature:** Example(s) from chapter 14 TBD

Exercises: to be added.

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**Lab 2/group work**      **in Lund**                      **9:15-15:00**                      **Thu 2023-11-30**                      **Olof Ejermo**

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**Hand in of lab assignment 2023-12-14**

**Exam 2024-01-08-14 TBD**

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**Textbook:**

Feinstein, C. H. and Thomas, M. (2002). *Making history count: A primer in quantitative methods for historians*. Cambridge University Press.