

Syllabus

for course at advanced level

Econometrics 2
Ekonometri 2

**7.5 Higher Education
Credits**
7.5 ECTS credits

Course code:	EC7411
Valid from:	Autumn 2019
Date of approval:	2013-05-23
Changed:	2019-05-16
Department	Department of Economics
Subject	Economics
Specialisation:	A1F - Second cycle, has second-cycle course/s as entry requirements

Decision

This syllabus was approved by the Board of the Department of Economics on 16 May 2019.

Prerequisites and special admittance requirements

Admission to this course requires that the student is either (1) enrolled in a Master's Programme in Economics at Stockholm University, or (2) has (a) general eligibility for second-cycle programmes, (b) special eligibility for the Master's Programme in Economics at Stockholm University, and (c) prerequisites equal to the mandatory courses that have been given prior to this course according to the current curriculum for the Master's Programme in Economics.

Course structure

Examination code	Name	Higher Education Credits
741A	Econometrics 2	7.5

Course content

The course discusses the concept of causality, for example, under what assumptions causal effects can be estimated. The course discusses the following methods: i) randomised experiments and the concept of exogenous variation, ii) selection on observables (regression control and matching), iii) instrumental variables, iv) panel data and differences-in-differences, and v) regression discontinuity. The course covers both theory and practical examples.

Learning outcomes

Upon completion of the course, the student is expected to:

1. know and understand how to estimate causality in an in-depth way, and
2. be able to apply the methods i-v above to empirical data and analyze the results in an in-depth way.

Education

Instruction is given in the form of lectures and computer experiments. The language of instruction is English.

Forms of examination

The course is examined on the basis of:

- * Continuous examination through written assignments that are to be completed and submitted in groups.
- * A written examination.

Grades will be set according to a seven-point scale related to the learning objectives of the course: Passing grades are A, B, C, D and E, where A is the highest grade and E the lowest. Failing grades are F and FX, where F is lower than FX.

Assessment criteria:

- * A (Excellent): The student should be able to explain the concepts discussed in the course in a comprehensive manner using independent, critical reasoning. The student should also be able to apply the methods to data and real economic problems and analyze the results with great skill. Passing grade on all written assignments.
- * B (Very Good): The student should be able to explain the concepts discussed in the course using independent, critical reasoning. The student should also be able to skilfully apply the methods to data and real economic problems and analyze the results. Passing grade on all written assignments.
- * C (Good): The student should be able to largely explain the concepts discussed in the course using independent, critical reasoning. The student should also be able to apply the methods to data and real economic problems and analyze the results. Passing grade on all written assignments.
- * D (Satisfactory): The student should be able to largely explain most of the concepts discussed in the course. The student should also be able to apply the most central methods to data and real economic problems and analyze the results. Passing grade on all written assignments.
- * E (Adequate): The student should be able to largely explain important aspects of the concepts discussed in the course. The student should also be able to apply the most central methods to data and real economic problems and analyze the results. Passing grade on all written assignments.
- * FX (Inadequate)/F (Totally Inadequate): the requirements for E are not fulfilled, where FX is marginally better than F.

Interim

If the course is discontinued, students have the right to be examined once per semester for three further semesters.

Misc

The course is also included in the subject of econometrics.

Required reading

See course homepage available from www.ne.su.se.