



School of Economics and Management

## **EEH006F, Econometrics I, 7.5 credits**

*Ekonometri I, 7,5 högskolepoäng*  
**Third Cycle / Doktorandnivå**

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### **Details of approval**

Approved by the Board of the Department of Economic History, Lund University School of Economics and Management 2021-03-09.

### **General Information**

This is an optional course at the PhD programme.

The language of instruction is English.

### **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;
- analyse empirical data with the help of multivariate linear regression and limited dependent variable models using cross-sectional data;
- demonstrate familiarity with empirical analysis using time series analysis;

#### **Competence and skills**

- 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.

## Course design

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

## Assessment

Grading is based on individual performance, via written exams, papers, presentations, and other mandatory activities. Examination may draw on information presented in class as well as the course literature.

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.

## Grades

Marking scale: Fail or Pass

## Entry requirements

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

## Further information

This course cannot be included in the same degree as EKHM12, EKHM21, EKHM25, EKHM62 and EKHM65.