School of Economics and Management

# EEH007F, Econometrics II, 7.5 credits

*Ekonometri II, 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 advanced knowledge and skills in the use of econometrics with a focus of causal approaches with respect to economic history issues. More specifically, to pass the assessments students will be able to:

**Knowledge and understanding**

- demonstrate knowledge about advanced statistical concepts and issues of econometrics
- have a deeper understanding of causal approaches in econometrics, and understand the difference between various approaches and when they should be applied
- have a deeper understanding of panel data analysis with micro and macro data

**Competence and skills**

- apply advanced econometric tools and analyse empirical data with the help of regressions including fixed effects and extensions using panel data of relevance for the topic
- proficiently use computer software for econometric analysis (e.g. Stata) and implement econometric analysis in an independent manner

**Judgement and approach**

- individually perform and present an analysis on a subject from economic history using causal econometric models on empirical data, and interpret as well as discuss the results in the light of relevant theory
- understand relevant empirical and econometric research and be able to generalize their knowledge to economic problems that haven't been treated during the course

## Course content

The course consists of two parts. The first part consists of more advanced theory and methods relating to causal approaches surpassing the multivariate linear regression, limited dependent variable regression and time series analysis covered by Econometrics I. It also considers how to apply these methods through examples of how such methods are used in economic history. It discusses issues like selection bias, the bad control problem, and unobserved heterogeneity and the pitfalls associated with them as well as the possibilities to deal with these issues. This part advances the knowledge of empirical analysis making use of computer software (e.g. Stata). In the second part of the course, students independently analyse a more advanced quantitative problem using actual data from economic history, and report results in individual papers, showing awareness of the pros and cons of various causal approaches in econometrics. The content of the course is delimited of both teaching and literature.

## Course design

This is a translation of the course syllabus approved in Swedish The course is designed as a series of lectures, data labs/exercises and independent work with projects reports.

## 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 EKHM66.