

Faculty	Economic and Management Sciences		
Home Department	Economics		
Module Topic	Intermediate Econometrics		
Generic Module Name	Intermediate Econometrics 311		
Alpha-numeric Code	ECO311		
NQF Level	7		
NQF Credit Value	15		
Duration	Semester		
Proposed semester to be offered.	First Semester		
Programmes in which the module will be offered	BCom (1008), BCom (ECP) (1751), BCom (Law) (7211) BAdmin (1011)		
Year level	3		
Main Outcomes	<p>On completion of the module a student should be able to:</p> <ul style="list-style-type: none"> • Conduct multivariate regression analysis. • Conduct various inference tests on multivariate regressions. • Explain regression models with dummy variables. • Explain the definition, consequences, detection methods and remedies to various violations of the classical linear regression model (CLRM). • Use econometric software package to undertake econometric analysis. 		
Main Content	<ul style="list-style-type: none"> • Multivariate regression analysis. • Advanced hypothesis tests on multivariate regressions. • Dummy-variable regression models. • Multicollinearity: definition, detection, consequences and remedies. • Heteroscedasticity: definition, detection, consequences and remedies. • Autocorrelation: definition, detection, consequences and remedies. • Model specification. • Use econometric software package to undertake econometric analysis. 		
Pre-requisite modules	ECO242		
Co-requisite modules	None		
Prohibited module Combination	None		
Breakdown of Learning Time	Hours	Time-table Requirement per week	Other teaching modes that does not require time-table
Contact with lecturer / tutor:	39	Lectures p.w.	3
Assignments & tasks:	20	Practicals p.w.	1
Practicals:	10	Tutorials p.w.	0
Assessments:	9		
Selfstudy	72		
Other:	0		
Total Learning Time	150		
Method of Student Assessment	Continuous Assessment (CA): 50% Final Assessment (FA): 50%		
Assessment Module type	Continuous and Final Assessment (CFA)		