UNIVERSITY of BRADFORD

Module Descriptor

Module Details	
Module Title	Econometric Methods and Applications
Module Code	DEV7044-B
Academic Year	2024/5
Credits	20
School	School of Social Sciences
FHEQ Level	FHEQ Level 7

Contact Hours	
Type	Hours
Lectures	22
Tutorials	10
Laboratories	8
Independent Study	160

Availability	
Occurrence	Location / Period
BDA	University of Bradford / Semester 2

Module Aims

The module aims to introduce students to advanced econometric methods and applications using the relevant software packages and to provide hands-on experience and understanding of the concepts used in econometric methods and applications. Lectures and practical sessions assist students in learning and applying econometric techniques with real data sets drawn from the World Bank, IMF, and OECD.
Upon completing this module, students will be able to demonstrate an advanced understanding of applications of econometric methods using time, cross-section, and panel data sets and critically assess the use and limitations of these techniques.

Outline Syllabus

This module is based on the DEV7024-B Applied Econometrics module, and it extends into time series econometrics (non-linear, time-varying, ARCH-GARCH), cross-sectional data analysis (probit, tobit and logit), panel data techniques (traditional, dynamic and non-linear), Instrumental variable estimations, semi-parametric regression analysis (quantile regression and GMM).

Learning Outcomes	
Outcome Number	Description
01	Demonstrate an advanced understanding of the application of further applied econometrics and critically assess its use and limitations
02	Undertake advanced quantitative data analysis, including time-series, cross-section and panel data analysis, and use relevant econometric software packages for this purpose.
03	Interpret and explain econometric results and their implications for policy analysis.

Learning, Teaching and Assessment Strategy

Lectures introduce relevant theories, concepts and techniques (LO 1). Using software packages in practical sessions will assist students in understanding, applying and interpreting the analytical methods developed and discussed in lectures (LOs 2, 3). Computer practicals allow students to practice econometric techniques with real data sets. At the same time, the end of term assignment provides a formative evaluation of applying and interpreting these techniques based on theories (LO 1). The end of term assignment will be based on economic theory which include the testable hypotheses that the students are expected to implement using the advanced econometric techniques knowledge and econometric software skills (Los, 1, 2, 3)

Mode of Assessment			
Type	Method	Description	Weighting
Summative	Presentation	Poster group Presentation	40%
Summative	Coursework - Portfolio/e-portfolio	Individual assignment	60%
Formative	Coursework - Written	Research assignment set by tutor	N/A

Reading List

To access the reading list for this module, please visit https://bradford.rl.talis.com/index.html

Please note:
This module descriptor has been published in advance of the academic year to which it applies. Every effort has been made to ensure that the information is accurate at the time of publication, but minor changes may occur given the interval between publishing and commencement of teaching. Upon commencement of the module, students will receive a handbook with further detail about the module and any changes will be discussed and/or communicated at this point.
