

Econometrics using EViews

(Course code: MR-EMXEV)

17–18 September 2013

Course Director: Gilbert Wesso

Objective

The aim of the course is to refresh up-and-coming researchers' knowledge of applied econometrics. It includes the basic elements of the ordinary least squares (OLS) model, and some aspects of time-series econometrics and forecasting.

Content

The following topics will be covered:

- Data analysis
- Regression analysis and model assumptions
- Regression statistics and interpretations
- Model specification, diagnostic checking and model selection
- Dynamic modelling
- Co-integration analysis
- Vector autoregression (VAR) modelling
- Forecasting and model evaluation.

Target group

This course is intended for researchers and users of EViews software. It is focused on

making participants aware of basic econometric theory and demonstrates how one can execute these techniques with the EViews package. Furthermore, it reconciles econometric theory with practice, thereby empowering participants with analytical skills and a hands-on approach to decision-making in economics. It serves as preparation for the accredited in-depth econometrics courses presented by the University of Pretoria.

Prerequisites

No formal statistical or econometric knowledge is required. However, basic courses in econometrics, forecasting or regression analysis will be an advantage.

Format

The course is of an applied nature with an emphasis on a hands-on approach to decision-making in economics. Formal lectures, case studies and interactive electronic learning form part of the training methodology. Please take note of the prerequisites for attending the course.

