



Syllabus of the educational discipline

«Econometrics»

Specialty	<i>D3 Management</i>
Educational program	<i>Logistics</i>
Level of education	<i>first (bachelor's)</i>
Discipline status	<i>Base</i>
Teaching language	<i>English</i>
Course / semester	<i>2 course, 4 semester</i>
Number of credits ECTS	<i>5</i>
Distribution by types of trainings and hours of study	<i>Lectures – 18 hours.</i>
	<i>Practical studies (seminars) – 14 hours.</i>
	<i>Laboratory studies – 16 hours.</i>
	<i>Self-study – 102 hours.</i>
Form of final assessment	<i>Test</i>
Department	<i>Economic Cybernetics and System Analysis Department, room 419 (main building), (057)702-06-74 (3-56), https://ek.hneu.edu.ua/</i>
Teacher (-s)	<i>Prokopovych Svitlana V., Associate Professor of the Economic Cybernetics and System Analysis Department, Candidate of Economic Sciences, Associate Professor</i>
Teacher's contacts	<i>prokopovichsv@gmail.com https://ek.hneu.edu.ua/vykladachi/prokopovych-svitlana-valeriyivna/</i>
Days of the classes	<i>Lectures: according to the current schedule of classes Practical studies: according to the current schedule of classes Laboratory studies: according to the current schedule of classes</i>
Consultations	<i>https://ek.hneu.edu.ua/</i>

The purpose of the discipline is formation of a system of theoretical knowledge and mastering the ability to build econometric models that quantify the relationship between economic and financial variables, and study the conditions and possibilities of applying econometric methods to solve practical problems in real conditions.

Structural and logical scheme of studying an academic discipline

Prerequisites	Post-requisites
Higher Mathematics	Functional Logistics
Macro- and Microeconomics	Economic Analysis of Enterprise Activity
Probability Theory and Mathematical Statistics	

Content of the educational discipline

Content module 1. Methods of econometric modeling

Topic 1. Econometrics and Econometric Modeling

Topic 2. Simple Linear Regression

Topic 3. Multiple Linear Regression

Topic 4. The Problem of Multicollinearity in Regression

Content module 2. Applied econometrics

Topic 5. Autocorrelation

Topic 6. Heteroskedasticity

Topic 7. Nonlinear Regression. Production Functions

Topic 8. Dynamic Econometric Models



Topic 9. Econometric Models Based on a System of Structural Equations

Material and technical support (software) of the discipline

MS Excel, Statistica, R, PNS S. Kuznets KhNEU, ZOOM

Assessment system of learning outcomes

The university uses a 100-point accumulative system for evaluating the results of higher education applicants.

Current control is carried out during lectures, practical (seminar) classes and is aimed at checking the level of preparedness of the higher education applicant to perform a specific job and is evaluated by the sum of points scored.

The final control includes the semester control, which is conducted in the form of a differentiated assessment.

The maximum possible number of points for the current control during the semester for the discipline whose form of control is credited is 100, and the minimum possible number of points is 60.

Current control includes the following control measures: assignments by topic; current control works; presentations on topics.

More detailed information on assessment is given in the technological card of the discipline.

Discipline policies

Policy of academic integrity determined by the Code of Academic Integrity of the Simon Kuznets Kharkiv National University of Economic <https://www.hneu.edu.ua/kodeks-akadem-dobrochesnosti>.

Policy on recognition of learning outcomes obtained in non-formal and informal education: defined by the Regulations on the procedure for recognition of learning outcomes obtained in non-formal and informal education at S. Kuznets KhNUE <https://www.hneu.edu.ua/wp-content/uploads/2020/02/Polozhennya-pro-neformalnu-inf-osvitu.pdf>

Policy to perform tasks later than the deadline: during the assessment of individual tasks attention is paid to the quality, independence and timeliness of delivery of completed tasks to the teacher, according to the schedule of the educational process. If any of the requirements are not met, the points will be reduced by 50%.

More detailed information about competencies, learning outcomes, teaching methods, assessment forms, independent training is given in the Syllabus (working plan) of the educational discipline