

SCHOOL OF ECONOMICS COLLEGE OF BUSINESS AND ECONOMICS

ENQUIRIES

Direct further enquiries about your application to: katlegok@uj.ac.za

Course content

Panel data Analysis

- Static and dynamic panel data models (POLS, FE, RE, panel IV, Diff-GMM, Sys-GMM)
- Panel time series (panel unitroot and panel cointegration)

Applied Econometrics and Forecasting

- Non stationarity and unitroot testing
- Cointegration (Engle Granger, Johansen and ARDL)
- ARIMA and VAR
- Time series forecasting using machine learning

Survey Data Analysis

- Basic regression analysis (OLS and classical assumptions)
- Limited dependent variable regression (logit and Probit)

You are eligible to apply if:

- You have completed your degree (or equivalent) qualification
- Your qualification is in the field of social sciences, finance, development studies, taxation...

Required Documents

- Certified copy of an ID document
- Certified copy of the qualifications including Matric (Grade 12) certificate
- Certified copy of the Academic records

Three Econometrics Short Learning Programmes 2024

- Panel Data Analysis
- Applied Econometrics and Forecasting
- Survey Data Analysis

Admission requirements

University degree with basic knowledge of economics, statistics and mathematics. Software skills are recommended.

Course leader(s)-registration deadline and duration

University degree with basic knowledge of economics, statistics and mathematics. Software skills are recommended.

FACILITATOR(S)	REGISTRATION DEADLINE	DURATION
Panel Data Analysis		
Prof BD Simo-Kengne Dr N. Nzimande	4 January 2024	8 – 12 January 2024
Applied Econometrics and Forecasting		
Dr K. Osei-Assibey Dr M. Manguzvane	11 January 2024	15 – 19 January 2024
Survey Data Analysis		
Prof M. Biyase Prof N. Ngepah	11 January 2024	15 – 19 January 2024

Registration fees

R15000 per participant for EACH programme. Registration must be finalized before the start date. If registered after the deadline as indicated above, the participant will be considered for the next round. Proof of registration to be sent to: katlegok@uj.ac.za

Certification

These short courses are not credit-bearing, and do not lead to formal qualifications on the National Qualifications Framework (NQF). Participants who successfully complete any short course and comply with the related assessment criteria (where applicable) are awarded certificates of successful completion or attendance by the University of Johannesburg.

Course delivery

Each of the courses will be delivered in a hybrid mode for 3 hours per day at the following physical address:

DRing 221, Auckland Park Kingsway Campus
Cnr Kingsway and University Road
PO Box 524, 2006 Auckland Park, Johannesburg, South Africa

Application links

For first-time (new) applicants use the link below:

Wizard/Web Application:

https://registration.uj.ac.za/pls/prodi41/wuj012pkg.wuj012_startup

The RETURNING student web link is:

https://registration.uj.ac.za/pls/prodi41/w99pkg.mi_login

For either of the application processes above, a token (namely, CBESLP) must be typed in CAPS into the token field or else the qualification will not populate, and the application will remain incomplete. Once the application is done, send the supporting documents to bdsimo-kengne@uj.ac.za with the email indicating the programme applied for, the student number and the ID/Passport number of the applicant.