Econometrics 1 (One Term module)

Module Code: ECO00013M  Credits: 10  Term: 1
Contact Hours: 16 one-hour lectures, 4 one-hour problem classes and 8 computer practicals (28 contact hours)
Module Organiser: Dr Vanessa Smith
Module Lecturers: Dr Vanessa Smith and Dr Jia Chen

Aims:
- to provide an introduction to the estimation, testing and interpretation of linear and non-linear econometric models;
- to develop mathematical, interpretive, and practical skills that are required when using these techniques;
- to provide experience in using modern econometric software.

Objectives:
On completing the module a student should be able to:
- recognise and interpret various mathematical objects that arise in the theory of least squares estimation and testing;
- offer correct interpretation of empirical estimation results;
- present and derive key statistical results discussed during the module at an appropriate mathematical level.

Assessment:
There will be a two-hour unseen examination scheduled at the start of the Spring Term. Guidance will be available on the module VLE pages.

Pre-requisites:
An understanding of topics in basic statistics is assumed at the level of the Statistics Review course, and some familiarity with elementary matrix algebra is highly desirable.


Optional texts: