Econometric Theory I

Module Code: ECO00019I  Credits: 10  Year: 2  Term: 1
Contact Hours: 18 Lectures, 4 Practicals (22 contact hours)
Module Organiser: Dr M Thornton

Aims:
- To introduce the student to a number of methods and models central to the understanding of Econometrics

Objectives:
On successfully completing the module the student will be able to:
- Define, illustrate and utilise the basic results in linear and matrix algebra, such as linear spaces, bases, orthogonality, inverses and determinants, eigenvalues/vectors and linear and quadratic forms
- Define, illustrate and utilise the basic results in statistical theory, such as moment generating functions, modes of convergence, maximum likelihood estimation
- Combine this knowledge to develop an understanding of multivariate random variables
- Explore the relationship between the multivariate normal, Chi-square, t and F distributions

Assessment:
There will be a 2 hour unseen examination in the Spring Term.

Co-requisite:
ECO00003I Econometrics 2

Main references:
Students are advised to ensure that they have access to the general text,


Other specific reading will be announced, where applicable, during the course.