**Econometric Methods for Research**

**Module Code:** ECO00015H  **Credits:** 20  **Year:** 3  **Terms:** 1-2

**Contact Hours:** 18 two-hour Lectures, 8 Seminars (44 contact hours)

**Module Organiser:** Dr F Bravo

**Overview:**
Econometric Methods for Research (EMR) is intended to help students understand econometric techniques that are widely used in modern economic research. These include the multiple linear regression, panel data model, simultaneous equation models, nonlinear models, instrumental variables, maximum likelihood and generalised method of moments. The understanding of these topics is very important for those who intend to do some applied research in economics and finance. It is essential for those who want to fully understand either theoretical or applied econometrics papers.

**Aims:**
To understand some of the econometric techniques used in modern economic research.

**Objectives:**
On completing the module a student will be able to:
- Define and illustrate the concepts of multiple linear regression, simultaneous equations models, nonlinear models, maximum likelihood and generalised method of moments
- Explain why these concepts are important in econometrics
- Apply these concepts to some simple examples
- Define and illustrate the concept of statistical hypothesis

**Assessment:**
There will be a 3-hour unseen examination in the Summer Term.

**Pre-requisites:**
ECO00019I Econometric Theory I
or
LG11/GL11

**Main References:**

Additional references will be provided during the course.