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: