Aim, Outcome and Coverage

The aim of the course is to deepen and broaden students’ understanding of modern econometric analysis. In the end, students should be able to identify econometric issues in various applications and provide known solutions to the issues. The course will cover topics ranging from econometric theoretical underpinnings to econometric issues in selected applications. The theoretical development will include maximum likelihood method, generalised method of moments, maximum simulated likelihood method and their asymptotic justifications. For a selection of applications (including time-series, cross-sectional, and panel data), specific econometric issues will be discussed with an emphasis on the econometric interpretation and evaluation of published empirical work.

Textbook


Reference Books


Journal Articles

[These will be provided during the course.]

Assessment

<table>
<thead>
<tr>
<th>Component</th>
<th>Weight</th>
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<tr>
<td>Tutorials and Assignments</td>
<td>40%</td>
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<tr>
<td>Final Exam</td>
<td>60%</td>
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