

Chinese University of Hong Kong, Fall 2017
ECON5121A
Econometric Theory and Applications

Instructor:

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Lecture Hours and Venue:

Starting from September 6, every Wednesdays 3:30 - 6:15pm, CKB 122

Topics (tentative):

This course is an entry-level graduate econometrics course. Knowledge of econometrics and statistics at the undergraduate level is prerequisite.

- Conditional expectation and linear projection
- Least squares estimator
- Basic asymptotic theory
- Hypothesis testing
- Panel data model
- Endogeneity and instruments
- Generalized method of moments
- Treatment effect
- Nonparametric methods
- Forecasting

Textbook:

Bruce Hansen (2017): Econometrics (<http://www.ssc.wisc.edu/~bhansen/econometrics/>).

References:

For comprehensive coverage

Hayashi (2000): Econometrics

For undergraduate-level knowledge:

Stock and Watson (2014): Introduction to Econometrics (3rd Ed.)

For further mathematical background:

Casella and Berger (2001): Statistical Inference (2nd Ed.)

Evaluations

- midterm (50%),
- final (50%)