# Chinese University of Hong Kong, Fall 2018 ECON5121A

**Econometric Theory and Applications**

## Instructor:

### Shi, Zhentao

Office hours: Fridays 4-5 pm, or by appointment

Office: ELB 912

Email: [zhentao.shi@cuhk.edu.hk](mailto:zhentao.shi@cuhk.edu.hk)

**Teaching Assistant:**

Zhao, Jing

Office hours: Thursday 4-5 pm

Office: CKB 514, 5/F, CKB

Email: [j](mailto:pkuskyfree@gmail.com)[ing.zhao@link.cuhk.edu.hk](mailto:ing.zhao@link.cuhk.edu.hk)

## Lecture Hours and Venue:

Starting from September 7, every Friday 8:30 - 11:15pm, ELB 205

**Topics (tentative):**

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

### Review of probability theory

### Conditional expectation and linear projection

### Least squares estimator

### Basic asymptotic theory

### Hypothesis testing

### Panel data model

### Endogeneity and instruments

### Generalized method of moments

### Nonparametric methods

### **Textbooks:**

### *Downloadable for free*

### Bruce Hansen (2018): Econometrics ([<http://www.ssc.wisc.edu/~bhansen/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 statistics background*

### Casella and Berger (2002): Statistical Inference (2nd Ed.)

**Evaluations**

### midterm (50%): **Oct 19**

### final (50%): TBD