```go
package main

import (
  "fmt"
  "log"
  "net"
)

func main() {
  conn, err := net.ListenPacket("udp", "localhost:9999")

  if err != nil {
    log.Fatalln(err)
  }

  // Localhost IP address is 127.0.0.1
  fmt.Println("Server Listening on LocalHost:9999")

  defer conn.Close()

  for {
    buffer := make([]byte, 1400)
    n, addr, err := conn.ReadFrom(buffer)
    if err != nil {
      log.Fatalln(err)
      continue
    }

    go handleRequest(conn, addr, buffer[:n])
  }
}

func handleRequest(conn net.PacketConn, addr net.Addr, buffer []byte) {
  fmt.Println("Received Message: ", string(buffer))

  // Echo back the message
  conn.WriteTo(buffer, addr)
}
```