

Summary	<p>Essentials of Econometrics provides an introduction to econometric theory and practice for advanced undergraduate students who have completed courses in probability and statistics, microeconomics and macroeconomics. EE aims to ensure that all economics honours students have a sound grasp of the basic techniques of modern empirical economics.</p>
Course description	<p>Essentials of Econometrics (EE) provides an opportunity to learn skills that are important for later stages of the Economics programme, and many future career and life contexts. EE aims to ensure that all economics honours students have a sound grasp of the basic techniques of modern empirical economics.</p> <p>The topics covered are likely to include: statistics (review of probability distributions, statistical inference, estimation and hypothesis testing); the linear regression model (two-variable model, multiple regression, functional forms, dummy variables); regression analysis in practice (model selection criteria and tests, multicollinearity, heteroskedasticity, autocorrelation).</p> <p>EE includes weekly lab sessions to reinforce lectures, with exercises which foster 'learning-by-doing'. The course provides an opportunity to develop and practice key practical skills in computing, data gathering, processing, analysis and presentation.</p>