EC5103 Econometric Modelling and Applications I
Modular credits: 4

Workload: 2-1-0-2-5

Pre-requisite(s): Nil

Preclusion(s): EC5154

Cross-listing(s): Nil

This is an introductory level core module for graduate students. Students are required to have background knowledge in econometrics (at least at the level of EC3304 Econometrics II), linear algebra and real analysis. Students who do not have this background will be advised to take EC3304 first as an additional module which will not be counted towards CAP. The broad topics covered include mathematical and statistical pre-requisites, standard regression analysis (OLS, GLS, IV, ML, SUR techniques), and applications oriented topics on time series data and panel data.