Chinese University of Hong Kong, Fall 2017

ECON5121A

Econometric Theory and Applications

Instructor:

Shi, Zhentao

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

Office: ELB 912

Email: zhentao.shi@cuhk.edu.hk

Teaching Assistant:

Zhao, Jing

Office hours: Thursday 4-5 pm

Office: CKB 514, 5/F, CKB

Email: jing.zhao@link.cuhk.edu.hk

Lecture Hours and Venue:

Starting from September 6, every Wednesdays 3:30 - 5:15pm, 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%)