ECOM30002 Econometrics

Credit Points:	12.50
Level:	3 (Undergraduate)
Dates & Locations:	This subject is not offered in 2014.
Time Commitment:	Contact Hours: Two 1-hour lectures and a 1-hour tutorial/practice class per week Total Time Commitment: Not available
Prerequisites:	Admission into Master of Economics or Graduate Diploma in Economics Or One of:

Subject	Study Period Commencement:	Credit Points
ECOM20001 Introductory Econometrics	Semester 1, Semester 2	12.50
ECOM30001 Basic Econometrics	Semester 1	12.50
MAST20005 Statistics	Semester 2	12.50

or a grade of H2A or above in **ECON20002 Quantitative Methods 2 (../../view/current/econ20003)** ,

AND one of:

Subject	Study Period Commencement:	Credit Points
ECON20001 Intermediate Macroeconomics	Semester 2	12.50
ECON20002 Intermediate Microeconomics	Summer Term, Semester 1	12.50
FNCE20001 Business Finance	January, Semester 1, Semester 2	12.50

Corequisites:	None
Recommended Background Knowledge:	Please refer to Prerequisites and Corequisites.
Non Allowed Subjects:	None
Core Participation Requirements:	For the purposes of considering requests for Reasonable Adjustments under the Disability Standards for Education (Cwth 2005), and Students Experiencing Academic Disadvantage Policy, academic requirements for this subject are articulated in the Subject Description, Subject Objectives, Generic Skills and Assessment Requirements for this entry.The University is dedicated to provide support to those with special requirements. Further details on the disability support scheme can be found at the Disability Liaison Unit website: http://www.services.unimelb.edu.au/disability/
Contact:	**vance@unimelb.edu.au (mailto:vance@unimelb.edu.au)**
Subject Overview:	Extensions of the multiple regression model are examined. Topics include non-linear least squares, maximum likelihood estimation and related testing procedures, generalised least squares, heteroskedasticity, autocorrelation and models with stochastic regressors. Limited dependent variable and panel data models and issues involving time-series data are introduced. Theoretical concepts are illustrated by applied examples. The computer software used is *Eviews*.

Learning Outcomes:	Information not available.
Assessment:	A 2-hour end-of-semester examination (65%) A group project totalling 2000 words due week 9 (20%) Four homework tasks due weeks 3, 4, 5 and 6 (10%) A mid-semester test week 7 (5%)
Prescribed Texts:	You will be advised of prescribed texts by your lecturer.
Breadth Options:	This subject potentially can be taken as a breadth subject component for the following courses: # **Bachelor of Arts (https://handbook.unimelb.edu.au/view/2014/B-ARTS)** # **Bachelor of Biomedicine (https://handbook.unimelb.edu.au/view/2014/B-BMED)** # **Bachelor of Environments (https://handbook.unimelb.edu.au/view/2014/B-ENVS)** # **Bachelor of Music (https://handbook.unimelb.edu.au/view/2014/B-MUS)** # **Bachelor of Science (https://handbook.unimelb.edu.au/view/2014/B-SCI)** # **Bachelor of Engineering (https://handbook.unimelb.edu.au/view/2014/B-ENG)** You should visit **learn more about breadth subjects (http://breadth.unimelb.edu.au/ breadth/info/index.html)** and read the breadth requirements for your degree, and should discuss your choice with your student adviser, before deciding on your subjects.
Fees Information:	Subject EFTSL, Level, Discipline & Census Date, http://enrolment.unimelb.edu.au/fees
Generic Skills:	# High level of development: problem solving; statistical reasoning; application of theory to practice; interpretation and analysis; evaluation of data and other information; use of computer software. # Moderate level of development: written communication; collaborative learning; team work; critical thinking; synthesis of data and other information. # Some level of development: accessing data and other information from a range of sources.
Related Course(s):	Graduate Diploma in Economics Master of Accounting Master of Economics
Related Majors/Minors/ Specialisations:	Economics Economics