

## ECOM30002 Econometrics

<b>Credit Points:</b>	12.50
<b>Level:</b>	3 (Undergraduate)
<b>Dates &amp; Locations:</b>	2010, Parkville This subject commences in the following study period/s: Semester 1, Parkville - Taught on campus.
<b>Time Commitment:</b>	Contact Hours: Two 1-hour lectures and a 1-hour tutorial/practice class per week Total Time Commitment: Not available
<b>Prerequisites:</b>	One of <b>316-201 Intermediate Macroeconomics</b> ( <a href="#">/view/2010/316-201</a> ) or <b>316-202 Intermediate Microeconomics</b> ( <a href="#">/view/2010/316-202</a> ) or <b>333-201 Business Finance</b> ( <a href="#">/view/2010/333-201</a> ) . One of <b>316-205 Introductory Econometrics</b> ( <a href="#">/view/2010/316-205</a> ) , <b>316-316 Basic Econometrics</b> ( <a href="#">/view/2010/316-316</a> ) , <b>620-202 Statistics</b> ( <a href="#">/view/2010/620-202</a> ) , or an H2A or better in <b>316-206 Quantitative Methods 2</b> ( <a href="#">/view/2010/316-206</a> ) .
<b>Corequisites:</b>	None
<b>Recommended Background Knowledge:</b>	Please refer to Prerequisites and Corequisites.
<b>Non Allowed Subjects:</b>	Students who are currently enrolled in <b>316-316 Basic Econometrics</b> ( <a href="#">/view/2010/316-316</a> ) are not eligible to enrol in <b>316-317 Econometrics</b> ( <a href="#">/view/2010/316-317</a> ) .
<b>Core Participation Requirements:</b>	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: <a href="http://www.services.unimelb.edu.au/disability/">http://www.services.unimelb.edu.au/disability/</a>
<b>Coordinator:</b>	Prof Vance Martin
<b>Contact:</b>	<a href="mailto:vance@unimelb.edu.au">vance@unimelb.edu.au</a> ( <a href="mailto:vance@unimelb.edu.au">mailto:vance@unimelb.edu.au</a> )
<b>Subject Overview:</b>	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 <i>Eviews</i> .
<b>Objectives:</b>	Information not available.
<b>Assessment:</b>	A 2-hour end-of-semester examination (65%), class assignments up to 3200 words in total (32%), and tutorial attendance and participation (3%).
<b>Prescribed Texts:</b>	You will be advised of prescribed texts by your lecturer.
<b>Breadth Options:</b>	This subject potentially can be taken as a breadth subject component for the following courses: # <b>Bachelor of Arts</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/B-ARTS">https://handbook.unimelb.edu.au/view/2010/B-ARTS</a> ) # <b>Bachelor of Biomedicine</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/B-BMED">https://handbook.unimelb.edu.au/view/2010/B-BMED</a> ) # <b>Bachelor of Environments</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/B-ENVS">https://handbook.unimelb.edu.au/view/2010/B-ENVS</a> ) # <b>Bachelor of Music</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/B-MUS">https://handbook.unimelb.edu.au/view/2010/B-MUS</a> ) # <b>Bachelor of Science</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/B-SCI">https://handbook.unimelb.edu.au/view/2010/B-SCI</a> ) # <b>Bachelor of Engineering</b> ( <a href="https://handbook.unimelb.edu.au/view/2010/355AA">https://handbook.unimelb.edu.au/view/2010/355AA</a> )

	You should visit <b>learn more about breadth subjects (<a href="http://breadth.unimelb.edu.au/breadth/info/index.html">http://breadth.unimelb.edu.au/breadth/info/index.html</a>)</b> and read the breadth requirements for your degree, and should discuss your choice with your student adviser, before deciding on your subjects.
<b>Fees Information:</b>	Subject EFTSL, Level, Discipline & Census Date, <a href="http://enrolment.unimelb.edu.au/fees">http://enrolment.unimelb.edu.au/fees</a>
<b>Generic Skills:</b>	<ul style="list-style-type: none"> <li># 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.</li> <li># Moderate level of development: written communication; collaborative learning; team work; critical thinking; synthesis of data and other information.</li> <li># Some level of development: accessing data and other information from a range of sources.</li> </ul>
<b>Notes:</b>	Students who are currently enrolled in <b>316-316 Basic Econometrics (/view/2010/316-316)</b> are not eligible to enrol in <b>316-317 Econometrics (/view/2010/316-317)</b> .
<b>Related Course(s):</b>	Master of Accounting Master of Accounting Master of Economics Postgraduate Diploma In Economics
<b>Related Majors/Minors/Specialisations:</b>	Economics Economics