Lecturer
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Lectures
The lecture schedule is:
Wednesday 1:00pm – 2:30pm Th:Physics South-Hercus Theatre
Friday 2:15pm - 3:45pm Th:FBE-Theatre 1

Tentative Schedule of Topics

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Tutorials

There is one 1-hour tutorial per week starting in week 2. The tutorials will be run by Charley Xia and are held at the following times.

- Monday 3:15pm - 4:15pm The Spot-5016
- Thursday 1:00pm - 2:00pm Arts West-102
- Thursday 4:15pm - 5:15pm Alan Gilbert-124

Assessment

3 assignments worth 8.33% each for a total of 25%.
Tutorial participation and contribution: 5%.
A 2-hour final exam worth 70%.
Assignments should be submitted in lectures on the due date.

Subject Material

All subject material including slides, tutorial exercises, assignments, solutions, and announcements will be placed on the LMS. The following background material useful for Topics 3-5 is now on the LMS:

- Handout on mathematical preliminaries from Econometrics in 2010
- Handout on matrices from Econometrics in 2010.
- Handout on matrices from Econometric Techniques in 2010.

Books

The following books have been placed on Reserve in the Library:

**POE4**

**Heij**

**Greene**

**Verb**

**John**

**LPE**

**Wool**

**Stock**

**Ashley**

**Aster**

**EViews**
Notes on Books

Topics 1 and 2 will be taken from Chapters 9 and 12 of POE4. There is no set text for Topic 3. LPE and John are good for a gentle introduction to econometrics in matrix algebra notation. Greene has everything in it, but it can be difficult to sort out the relevant bits that I am emphasizing. Verb and Heij are somewhere in the middle. I will refer to the relevant parts of these references as we go along. Wool and Stock are about the same level as POE4; they do not use matrix algebra, but they have matrix results in a final chapter or appendix. My objectives are to expose you to the matrix algebra framework for the linear regression model, to get you comfortable doing algebra with matrices, and to have you appreciate the foundations for tests and estimators that you have been using routinely in Introductory Econometrics.

Topics 4 and 5 will be taken from Chapters 10 and 15 in POE4, but covered at a higher level that uses matrix algebra. References to other books will be given.

Topic 6 is a brief introduction to Bayesian Econometrics. We will cover this topic if time permits.

Software

In lectures, I will be using EViews screen shots to illustrate how to compute various estimates and test statistics. For tutorial and assignment questions, I am happy for you to use either EViews or Stata. For this purpose I have asked for the EViews and Stata POE4 books to be placed on Reserve in the Library.

Tutorial Work

There will be weekly tutorial exercises, some to be attempted prior to the tutorial and some to be completed at the tutorial. Attempting tutorial exercises, attending tutorials and contributing to the discussion account for 5% of your final grade. This is at the discretion of the tutor.

Tutorials start in week 2 of the semester.

Getting Help

The online tutor will be operating and I will try to answer your questions online in a timely manner. In case there are too many questions or some questions are highly technical which require intensive algebra, we can arrange face-to-face meeting.

My office hours will be 2pm to 3pm on Tuesdays. If this time is unsuitable, please email me to arrange an appointment at an alternative time.

The tutor’s consultation hour is Monday 1pm-2pm, Room 475, FBE Building.

Good luck with your study. I hope you find the subject interesting, challenging, and useful.

Yong Song
27 February 2014