


<b>Econometric Theory</b>				 universität <b>bonn</b>	
<b>Module Number</b> 332125028	<b>Workload</b> 225 h	<b>Credits</b> 7,5 CP	<b>Duration</b> 1 Term	<b>Cycle</b> yearly; winter term	
<b>Responsible Faculty Member</b>	Prof. Dr. Jörg Breitung				
<b>Institute</b>	Department of Economics				
<b>Study Program</b>	<b>Title</b>			<b>Character</b>	<b>Study Term</b>
	Master of Science Economics			Advanced Module	3rd
<b>Learning Outcomes</b>	The students learn the econometric and statistical tools necessary for reading and understanding the current literature in econometrics. In particular, they achieve competence in asymptotic concepts for estimation and inference based on the generalized method of moments and maximum likelihood. As a secondary goal, they will become acquainted with some of the current research topics in econometrics.				
<b>Key Skills</b>					
<b>Learning Content</b>	The purpose of this course is to provide the necessary tools for a thorough understanding of asymptotic theory in classical econometrics, where the econometric models include linear regression, time-series and simultaneous equations. The course focuses on details of specification tests, identification, consistency, asymptotic normality, efficiency and inference.				
<b>Prerequisites for attending</b>	Basic Module <i>Econometrics</i>				
<b>Course Type</b>	<b>Lecture, Seminar, etc.</b>			<b>Contact time</b>	<b>Workload [h]</b>
	lecture and tutorial			4 hrs per week	(c) 60 (s) 165
<b>Examination(s)</b>	<b>Type of Examination</b>			<b>Grades</b>	
	written or oral exam			yes	
<b>Special Course Achievements</b>					
<b>Other</b>					

(c) contact time per term / (s) self study per term

January 2012