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|--|---|------------------|---------------------------|--|-------------------|-----|
| <b>Modul:</b> Econometric Theory   |   |                  |                           | <br>universität <b>bonn</b> |                   |     |
| Modulnummer  | Workload<br>225 h   | Umfang<br>7,5 LP | Dauer Modul<br>1 Semester | Turnus<br>jährlich, WS   |                   |     |
| Modulbeauftragter  | Prof. Dr. Jörg Breitung   |                  |                           |  |                   |     |
| Anbietende<br>Lehrinheit(en)   | Wirtschaftswissenschaften   |                  |                           |  |                   |     |
| Verwendbarkeit<br>des Moduls   | Studiengang   |                  | Modus                     | Studiensemester  |                   |     |
|  | Master of Science (Economics)   |                  | Aufbau                    | 3. Semester  |                   |     |
| Lernziele  | 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. |                  |                           |  |                   |     |
| Inhalte  | 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.                                      |                  |                           |  |                   |     |
| Teilnahme-<br>voraussetzungen  | Basismodul „Econometrics“   |                  |                           |  |                   |     |
| Veranstaltungen  | Lehrform, Thema, Gruppengröße   |                  |                           | SWS  | Workload [h]      | LP  |
|  | Vorlesung mit Übung,<br>maximale Gruppengröße 45  |                  |                           | 4  | (K) 60<br>(S) 165 | 7,5 |
| Prüfung(en)  | Prüfungsform(en)  |                  |                           | benotet/unbenotet  |                   |     |
|  | mündlich oder schriftlich   |                  |                           | benotet  |                   |     |
| Studienleistungen<br>u.a. als Zulassungs-<br>voraussetzung zur<br>Modulprüfung | keine   |                  |                           | benotet/unbenotet  |                   |     |
|  |   |                  |                           |  |                   |     |
| Sonstiges  |   |                  |                           |  |                   |     |

(K) = Kontaktzeit, (S) = Selbststudium