

Econometric Theory

332125028/MA ECON AM ECS ECONTHEO



Content and learning outcomes

Content	The course deals with theoretical analysis of classical parametric estimators such as least squares, maximum likelihood or GMM estimators. Derivation of results for estimation and inference theory including consistency and asymptotic normality results.
Learning outcomes	Students acquire a firm understanding of the fundamental concepts of econometric theory. They should be able to understand and apply standard proof techniques.

Teaching and learning methods

Type of course/learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Econometric Theory	English	open	4 hours	60
Self-study					165

Prerequisites

obligatory	none
recommended	Basic Module <i>Econometrics</i>

Degree program allocation

Study Program	obligatory/ elective	Semester
Master of Science Economics Study Fields: Econometrics and Statistics, Economic Research	elective	3rd
Master of Science Mathematics	elective	3rd

Requirements for the awarding of credit points (ECTS)

		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment (graded, incl. weighting factor)	Written or oral exam or term paper (graded, 100%) - English	
Examination language		

Course Cycle	Workload	Duration
Winter term <input checked="" type="checkbox"/> Summer term <input type="checkbox"/> Winter and Summer term <input type="checkbox"/>	225 h	1 Term

Module coordination

Teaching person	See https://basis.uni-bonn.de
Module coordinator	Prof. Dr. Alois Kneip
Institute/Department	Department of Economics

Further Information

(Reading lists, information links etc.)