Econometric Theory

MA ECON AM ECS ECONTHEO

UNIVERSITÄT BONN

Content and learning outcome

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 outcome	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	30	4 hours	60
Self-study					165

Prerequisites

obligatory	none
recommended	Basic Module *Econometrics*

Degree program allocation

Study Program/Study Field/Module Number/Lecture Number	obligatory/ elective	Semester
Economics (M.Sc.)/Econometrics and Statistics, Economic Research/332125028/332025028	elective	3rd
Export*/332192528/332025028		

Requirements for the awarding of credit points (ECTS)

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

Course Cycle

Course Cycle		Workload	Duration
Winter term ☒ Summer term ☐	Winter and Summer term ☐	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

** export into other study programs is only possible if contract between faculties exists*