

# [EMET4308/EMET8008 - Econometric Theory - Sem 2 2018]

This is an advanced course on econometric theory. It intends to cover GMM, basic panel data and time series models.

<b>Mode of Delivery</b>	On campus
<b>Prerequisites</b>	As listed in <i>Programs and Courses</i>
<b>Incompatible Courses</b>	As listed in <i>Programs and Courses</i>
<b>Co-taught Courses</b>	
<b>Course Convener:</b>	Thomas Tao Yang
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Office hours for student consultation:	Monday 12:00 – 13:00
Research Interests	
Relevant administrator if any (optional)	Nicole Millar
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Lecturer(s)	
Phone(s):	
Email(s):	
Office hours for student consultation:	
<b>Tutor(s) (optional)</b>	

SEMESTER S2

2018

## COURSE OVERVIEW

### Learning Outcomes

Understand GMM technic, basic time series and panel data models

### Assessment Summary

Assessment Task	Value	Due Date	Date for Return of Assessment	Linked Learning Outcomes (optional)
1. Problem Sets	10%	Next Monday		
2. Mid term exam (Optional and/or Redeemable)	40%			
3. Final exam	50%			

You can miss up to 1 week' assignments to get the 10% of mark

### Scaling

Your final mark for the course will be based on the **raw** marks allocated for each of your assessment items. However, your final mark may not be the same number as produced by that formula, as marks may be **scaled**. Any scaling applied will preserve the rank order of raw marks (i.e. if your raw mark exceeds that of another student, then your scaled mark will exceed the scaled mark of that student), and may be either up or down.

### Course format

Each week there will be one 2 hours lecture and one 1 hour tutorial.

Lecture: Monday 9:00 – 11:00

Tutorial: Monday 11:00 – 12:00

Office hours: Monday 12:00 – 13:00

No tutorial in the first week. Each problem set is due in Turnitin the next Monday.

### Recommended Reading:

GMM part: Econometrics by Bruce Hansen (can be found online)

Panel data part: Econometric analysis of cross section and panel data, by Jeffrey M. Wooldridge, 2010, 2<sup>nd</sup> Edition, MIT press.

Time series part: Time series analysis, by James Hamilton, 1994, Princeton University press.

## **Feedback**

### **Student Feedback**

ANU is committed to the demonstration of educational excellence and regularly seeks feedback from students. One of the key formal ways students have to provide feedback is through Student Experience of Learning Support (SELS) surveys. The feedback given in these surveys is anonymous and provides the Colleges, University Education Committee and Academic Board with opportunities to recognise excellent teaching, and opportunities for improvement.

For more information on student surveys at ANU and reports on the feedback provided on ANU courses, go to

<http://unistats.anu.edu.au/surveys/selt/students/> and  
<http://unistats.anu.edu.au/surveys/selt/results/learning/>

## **Policies**

ANU has educational policies, procedures and guidelines, which are designed to ensure that staff and students are aware of the University's academic standards, and implement them.

You can find the University's education policies and an explanatory glossary at:

<http://policies.anu.edu.au/>

Students are expected to have read the [Academic Misconduct Rule](#) before the commencement of their course.

Other key policies include:

- Student Assessment (Coursework)
- Student Surveys and Evaluations

## **Extensions and penalties**

Extensions and late submission of assessment pieces are covered by the Student Assessment (Coursework) Policy and Procedure.

The Course Convener may grant extensions for assessment pieces that are not examinations or take-home examinations. If you need an extension, you must request it in writing on or before the due date. If you have documented and appropriate medical evidence that demonstrates you were not able to request an extension on or before the due date, you may be able to request it after the due date.

**No submission of assessment tasks without an extension after the due date will be permitted. If an assessment task is not submitted by the due date, a mark of 0 will be awarded.**

## **Privacy Notice**

The ANU has made a number of third party, online, databases available for students to use. Use of each online database is conditional on student end users first agreeing to the database licensor's terms of service and/or privacy policy. Students should read these carefully.

In some cases student end users will be required to register an account with the database licensor and submit personal information, including their: first name; last name; ANU email address; and other information.

In cases where student end users are asked to submit 'content' to a database, such as an assignment or short answers, the database licensor may only use the student's 'content' in accordance with the terms of service – including any (copyright) licence the student grants to the database licensor.

Any personal information or content a student submits may be stored by the licensor, potentially offshore, and will be used to process the database service in accordance with the licensors terms of service and/or privacy policy.

If any student chooses not to agree to the database licensor's terms of service or privacy policy, the student will not be able to access and use the database. In these circumstances students should contact their lecturer to enquire about alternative arrangements that are available.

## **SUPPORT FOR STUDENTS**

The University offers a number of support services for students. Information on these is available online from <http://students.anu.edu.au/studentlife/>