**厦门大学研究生课程教学大纲**

**XMU Graduate Course Syllabus**

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| 课程名称Course Title (In Chinese) | **高级计量经济学（2）** |
| 课程英文名称Course Title (In English) | Advanced Econometrics（2） |
| \*课程编码Course Number |  | 面向对象Teaching Object | **M.A and Ph.D students at WISE and SOE** |
| 先修课程或预备知识要求Prerequisite Course | Calculus,Linear Algebra, Probability & Statistics, Advanced Econometrics I |
| 课程学科分类Classification of Curriculum | □一级学科课程  First Level Discipline□二级学科课程 Second Level Discipline□研究方向课程Courses for Orientation | 课程内容分类Course Content Classification（可多选）[Multiple Choice](https://www.baidu.com/link?url=8l7GIehQd9v3tzJEcyvcjzZ706pytyb3EOABRd8MyghznnpkdEsecQJvsIgLQZ_JFlhDQWhwxWMRrmQiVmP6bLZY68fJYZXfK6ps9vnbA5trB0tc_SbKb882He2l3MYf&wd=&eqid=9e47cda200034705000000065880317e) | 🗹理论讲授 Lecture□实验 Experiment □实务 Practice🗹方法论Methodology □文献 Literature□案例 Cases□其他Others （请注明）Please mark out. |
| 总学分/总学时Total TeachingHour/Credit | 3/56 | 实践（含实验）学分Practice(Including Experiments)Credits  | 0 |
| 教学目的与要求Course Objectives&Requirements | This course covers,various econometrics models and related methods, from conditional means to possibly nonlinear conditionalmoments to the entire conditional distributions,in a unified and coherent framework. A brief review of asymptotic analytic tools and how they are used to develop the econometric theory, are also provided in each chapter. By going through the course material, students will learn how to do asymptotic analysis for econometric models, and will be able to understand more specialized or more advanced econometrics textbooks. |
| 教学主要内容Course Contents | The course consists of 9 chapters. Chapter 1 is a general introductionto econometrics. Chapter 2 introduces a general regression analysis. Chapter 3 introduces the classical linear regression analysis. Chapters 4 to 7 are the generalizations of classical linear regression analysis when various classical assumptions fail.Those chapters cover time series data, robust variance-covariance matrix estimator when there exist conditional heteroskedasticity and autocorrelation,and instrumental variable estimation. Chapter 8 introduces the generalized method of moments. Chapter 9 introduces the maximum likelihood estimation and the quasi-maximum likelihoodestimation methods for conditional probability models and other nonlinear econometric models. |
| 教学进度（章节内容及提要）Course Requirements(Please write according to chapters.) | Week 1-2 Chapter 1 Introduction to Econometrics Chapter 2 General Regression AnalysisWeek 2-5 Chapter 3 Classical Linear Regression Models Chapter 4 Linear Regression Models with I.I.D. ObservationsWeek 5-8 Chapter5 Linear Regression Models with Dependent Observations Chapter 6 Linear Regression Models under Conditional Heteroskedasticity and Autocorrelation Week 8 Midterm Week 9-10 Chapter 7 Instrumental Variables RegressionWeek 10-12 Chapter 8 Generalized Method of Moments EstimationWeek 12-14 Chapter 9 Maximum Likelihood Estimation and Quasi-Maximum Likelihood EstimationWeek 15-16 Final exam week |
| 理论与实践（含实验）教学安排Theory and Practice(including experiments)Course Plan |  Econometric models and theories will be discussed during lectures. Monte Carlo simulations and empirical projects might be assigned as problem sets. |
| 教材或参考书主要文献资料或相关数据库Required Textbook&Main Reference Book | Lecture Notes on Advanced Econometrics, by Prof.Yongmiao Hong |
| 作业要求Requirementsof  Homework | Determined by each instructor |
| 考核方式Method of Examination | 🗹笔试 Close-book Examination □口试 Oral Examination □考察 Group Work □论文 Paper □其他 Others (请注明) (Please mark out.)  |
| 成绩构成Composition of Final Grade | Final 50%, Midterm 40%, Problem set and attendance 10% |
| 备注Tips |  |

\*新开设课程可不填写课程编码，同意开设后由教学秘书编码并填入本表。