Overview

This course provides an introduction to econometrics as it is applied in macroeconomics. Emphasis is on hands-on implementation of the methods covered in the course. Topics include macroeconomic data, linear and nonlinear time series models, practical issues with likelihood-based inference for these models, computational approaches to hypothesis testing and model comparison, forecast evaluation, and structural identification. The course will equip students with the necessary knowledge to be able to undertake econometric analysis of the type commonly associated with modern macroeconomic research. The course will encourage students to undertake original research in applied macroeconomics.
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Conditions for Enrolment

Pre-requisite or co-requisite: COMM8102
Assumed knowledge: Familiarity with matrix algebra, introductory statistics and econometrics. Prior Knowledge in Statistical software or programming languages will be useful.
Equivalent Courses

ECON6203 6 UOC
Macroeconometrics

ECON4201 6 UOC
Applied Macroeconometrics
Fees

Commonwealth Supported Students  Not Applicable
Domestic Students  Not Applicable
International Students  $4380

DISCLAIMER
Please note that the University reserves the right to vary student fees in line with relevant legislation. This fee information is provided as a guide and more specific information about fees, including fee policy, can be found on the fee website.

For advice about fees for courses with a fee displayed as "Not Applicable", including some Work Experience and UNSW Canberra at ADFA courses, please contact the relevant Faculty.

Where a Commonwealth Supported Students fee is displayed, it does not guarantee such places are available.
Pre-2019 Handbook Editions

Access past handbook editions (2018 and prior)

Pre-2019 Handbook Editions
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Authorised by Deputy Vice-Chancellor (Academic)
CRICOS Provider Code 00098G
ABN: 57 195 873 179