

The assessment is hence through an Open book Examination in the form of a Project Report with about 10-15 pages following the structure:

1. A brief introduction
2. A summary on what Econometrics is (according to Chapters 0, 1 and 2)
3. Estimation of a simple linear regression (according to Chapter 3)
This is the first main part, with summary of the estimation methods, properties of the OLS estimators, in particular their BLUE properties, key formulas given among the descriptions, application to selected data examples and empirical analysis in text and by means of tables and figures
4. Inference with fitted simple linear regression (mainly according to Chapter 5, using the normality assumption given in Chapter 4)
This is the second main part, with summary of distributions of the OLS estimators under the normal assumption (for small n) or the asymptotic distributions for large n , the methods of point estimation, interval estimation and hypothesis tests, key formulas should be given among the contexts, application to selected data examples and empirical analysis in text and by means of tables and figures.
Remark. You only need to summarize the basic topics in this chapter, difficult topics such as estimation and test on the variance, F-test, normality test and prediction are all not required.
5. A conclusion with some remarks/comments

Remark 1. If it is possible, it is wished that you can generate the figures yourselves using a suitable software, such as Excel or better R.

Remark 2. You can read other textbooks to extend your knowledge on Econometrics. Some applied econometrics textbook using R are very helpful. But please do not choose those at high mathematical levels.