



THE LONDON SCHOOL  
OF ECONOMICS AND  
POLITICAL SCIENCE ■

WELCOME TO THE

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# Department of Economics

FOR OFFER HOLDERS

MSc Econometrics and Mathematical Economics 2019 ■



# Contents

<b>Welcome to your Programme</b>	<b>4</b>
<b>About the LSE Department of Economics</b>	<b>4</b>
<b>Your Programme Team</b>	<b>5</b>
<b>Before you Arrive</b>	<b>7</b>
<b>Introductory Reading</b>	<b>7</b>
<b>Programme Timeline</b>	<b>8</b>
<b>Guide to Graduate Course Choice</b>	<b>9</b>
<b>Progression to the MRes/PhD in Economics Programme</b>	<b>9</b>
<b>Good to Know!</b>	<b>10</b>
Building names	10
LSE Development Projects	10
Join the MSc Facebook Group!	10
LSE acronyms	10
Staff Student Liaison Committees (SSLC)	10
LSE Careers	10
LSE Library	10
LSE LIFE	10
LSE Social	10

## Checklist

- **Accept your offer** by completing the [offer reply form online](#).
- Check your offer holder letter and conditions of your offer carefully. **Submit** documentation to [Graduate Admissions](#).
- [Apply for financial support](#).
- [Apply for accommodation](#) – **make an early application!**
- Join the [2019-20 MSc Offer Holders Facebook Group](#).

## Contact Us

Please get in touch with us if you have any questions.

### Programme Team

[Econ.msc@lse.ac.uk](mailto:Econ.msc@lse.ac.uk) for questions about your programme.

### Admissions Team

[Econ.pgadm@lse.ac.uk](mailto:Econ.pgadm@lse.ac.uk) for questions relating to admissions and your application.

*Whenever you contact the LSE, please quote your Applicant ID number and full name (as in your original application); it helps us to quickly identify your record and deal with your query.*

# Welcome to your Programme

**Congratulations on your offer to join the MSc Econometrics and Mathematical Economics (EME) programme in the Department of Economics at the LSE. On behalf of the MSc programmes team and the Department of Economics, I'd like to welcome you to your programme and to the LSE.**

The MSc EME programme at LSE prepares students for a wide variety of professions and is highly regarded by employers and by academic departments across the world. Our students' career destinations speak for themselves (visit [here](#) to find out).

LSE is a place of learning and thought which supports people and ideas that transform the world. The programme is academically rigorous and covers classical topics as well as recent developments in economics. You will not only be challenged by coursework, seminars and public lectures, but also by the outstanding quality of your peers. While engaging in the programme and exchanging economic ideas, you will have the opportunity to build strong life-lasting bonds and become part of our large and very successful network of Department of Economics alumni.

This booklet contains vital information intended to aid your preparation for studying with us. If after reading this page, you have further questions please email the MSc Programmes Team.

Yours,



**Professor Tai Otsu**

## About the LSE Department of Economics

The LSE Department of Economics is one of the biggest and best in the world, with expertise across the full spectrum of mainstream economics. A long-standing commitment to remaining at the cutting edge of developments in the field has ensured the lasting impact of its work on the discipline as a whole. Almost every major intellectual development within economics over the past fifty years has had input from members of the department, which counts ten Nobel Prize winners among its current and former staff and students. Our alumni are employed in a wide range of national and international organisations, in government, international institutions, business and finance.

**Follow us on:**



# Your Programme Team

Programme Director:

## **Professor Tai Otsu**

When you join your programme, not only will you experience LSE's world-class teaching you will also have the support and advice from your MSc Programme Director, Professor Tai Otsu. Tai gained his PhD from the University of Wisconsin-Madison in 2004 with his thesis entitled "Empirical Likelihood in Econometrics". He joined the Department of Economics at LSE in 2012 having spent some time at Yale University as an Assistant Professor, and subsequently, Associate Professor.

His research encompasses Empirical Likelihood, Nonparametric and Semiparametric Methods and Microeconometrics. Dr Otsu is widely published in many leading international peer-reviewed journals including *Econometrica*, *Journal of Econometrics*, and *Econometric Theory*. In addition, Tai is an associate editor for several journals, *Journal of Business and Economic Statistics*, *Econometrics Journal*, *Econometric Reviews*, and *Japanese Economic Review*. Tai also holds the role of Econometrics Programme Associate at the Suntory and Toyota International Centre for Economics.



MSc Tutor:

## **Dr Mohan Bijapur**

Mohan gained his BSc Economics at LSE and progressed to our MSc Economics programme graduating in 1994. He moved to the University of Southampton for his PhD in Economics, and subsequently worked as assistant professor of economics at the University of Exeter. He joined us from the LSE Department of Finance to take on the role of MSc Tutor. Mohan's role encompasses academic advice and pastoral care for students as well as making sure our students make the most of the opportunities available to them whilst here at the LSE. Mohan's research interests include contract theory, banking, financial market imperfections and macroeconomic fluctuations, the monetary transmission mechanism and macro-econometrics. Mohan also organises the popular MSc Lecture Series.



MSc Programmes Manager:

**Edel Ryall**

Edel's role as MSc Programmes Manager is to ensure that the MSc programmes are run in accordance with LSE's regulations, and to help students make the most of the opportunities available to them whilst studying at LSE. She works closely with our MSc Programme Directors and our MSc Tutor to ensure the MSc programmes run smoothly and successfully.



Programmes Assistant:

**Rita Nemeth**

Rita helps with day to day matters across the Department of Economics programmes.

*Whenever you contact LSE, please quote your Applicant ID number and full name (as in your original application); it helps us to quickly identify your record and deal with your query.*





## Before you Arrive

Before your arrival at LSE you will be given access to our Pre-arrival MSc EME course. This online course provides you with background materials for [EC451 Introductory Course for EME students](#). In order to gain access to

our Pre-arrival for MSc EME students course you **must** accept your offer. We will send details on how to access the site in the coming months.

## Introductory Reading

Basic reading lists, teaching arrangements and programme regulations are published in the LSE [Calendar](#); this will be updated for 2019/20 in August. Full reading lists are not available until teaching begins. However, you will be provided with further readings and course materials in preparation for EC451 via our online Pre-arrival course for MSc EME detailed above. If you would like to undertake some reading prior to then, we encourage you to familiarise yourself with the following texts:

Chapters 1–14 Simon and Blume, *Mathematics for Economists*, Norton, 1994

Chapters 1–5 and 9–13 of E T Dowling, *Schaum's Outline of Theory and Problems of Mathematical Methods for*

*Business and Economics*, McGraw Hill, 1993

Chiang and K Wainwright, *Fundamental Methods of Mathematical Economics*, McGraw-Hill, 2005

R J Larson, M L Marx, *Introduction to Mathematical Statistics and its Applications*, 4th edn, Prentice Hall, New Jersey, 2006

J H Stock and M W Watson, *Introduction to Econometrics*, 3th edn, Chapters 17 and 18, Pearson, 2011

J Wooldridge, *Introductory Econometrics: A Modern Approach*, 5th edn, Chapters 2, 3 and 4, South-Western Cengage Learning, 2012

# Programme Timeline

## Introductory Course – EC451

### Wednesday 28 August 2019 – 25 September 2019

28 August 2019	Registration and LSE Welcome Presentation
29 & 30 August 2019	Departmental Welcome Events
2 September 2019 – 20 September 2019	Teaching – EC451
23 & 24 September 2019	Exams – EC451

## LSE Welcome

### Monday 23 September 2019 – Friday 27 September 2019

LSE's week of welcome events and activities before the start of Michaelmas Term	
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## Michaelmas Term

### Monday 30 September 2019 – Friday 13 December 2019

Eleven weeks of timetabled teaching	
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## Christmas Vacation

### Saturday 14 December 2019 – Sunday 19 Jan 2020

Some work on coursework and exam assessments will be required	
(January Exams take place LT Week 0)	

## Lent Term

### Monday 20 January 2020 – Friday 3 April 2020

Eleven weeks of timetabled teaching	
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## Easter vacation

### Saturday 4 April 2020 – Tuesday 5 May 2020

## Summer Term

### Tuesday 5 May 2020 – Friday 19 June 2020

7 week term which includes examinations, plus some revision classes	
July 2020	Results & Graduation

# Guide to Graduate Course Choice

Every degree programme offered by the School has a set of [programme regulations](#), which outline the courses available to you. [Course guides](#) provide descriptions of every individual course taught at the School, including a brief synopsis, the number of teaching hours, the method(s) of assessment and any recommended reading. The programme regulations and course guides for the new academic year will be available from late August. Course selection is undertaken using the School's online portal, [LSE for You](#) (LFY). Course choice tutorials are available from [LFY](#). The tutorials show you how to make your course selections. Further information can be found at [Graduate Course Choice](#) (this will be updated for 2019/20 closer to the start of the new academic year).

During [Welcome Week](#) (23-27 September) we will give you information on your MSc option courses. These are 30 minute sessions dedicated to each of the option courses. One lecturer from each course will talk to you about their course and you will have the opportunity to ask any questions at these sessions so you're making an informed choice. The [Department of Finance](#) will also invite you to their course information sessions.

## Progression to the MRes/PhD in Economics Programme

The Department of Economics has an option for students registered on the MSc Economics or MSc Econometrics and Mathematical Economics (EME) programmes to progress to the MRes/PhD in Economics programme. To be eligible to proceed to the MRes/PhD in Economics programme you will be required to obtain your MSc with Distinction.

After registration on the MSc programme, students will be informed how to confirm their acceptance of the conditional offer of progression to the MRes/PhD in Economics commencing in August/September 2020.

Please note that there are requirements for progression to the PhD through the stages of the MRes/PhD in Economics programme. Current MRes/PhD in Economics programme regulations are available [here](#). Students entering the MRes/PhD programme in the academic year 2020/21 will be governed by the regulations and progression requirements in force at the time of registration in September 2020. These will be made available online before 2020 registration.

Please note that the above-mentioned policy is applicable for 2020 entry to the MRes/PhD in Economics programme and is subject to amendment in future years.



# Good to Know!

## Building names

LSE has a compact campus in the heart of central London. With many buildings within the centre of campus, it's easy to get confused with building names. Before you arrive at LSE we recommend you take a look our [campus map](#). The map also shows you the names of our buildings with their prefixes which are often referred to in LSE communications and timetabling.

## LSE Development Projects

The School currently has two [development projects](#) on site: the Centre Buildings Redevelopment (CBR) and The Marshall Building (MAR). These buildings works will provide state of the art, flexible and sustainable teaching & learning spaces for the School. They are expected to be completed over the next couple of years. The building works will be on-going whilst you are at the School and we ask that you are mindful of the building development, follow pedestrian access where indicated. You can find a map which includes the sites [here](#).

## Join the MSc Facebook Group!

The [MSc Economics, MSc EME and MSc Economics \(2 year\) Facebook group](#) is available for you to join once you have accepted your offer. Please introduce yourself to your fellow classmates and ask any questions you may have. The group is managed by Department of Economics administrative staff.

## LSE acronyms

SSLC – Staff Student Liaison Committee.

LFY – LSE for You.

Student Hub – The LSE Student Hub app supports students in their day-to-day activities. Use the Hub to view your timetable and to keep up-to-date with LSE and departmental activities.

## Staff Student Liaison Committees (SSLC)

At LSE, we take student views seriously. Student feedback is extremely important to the School, and Staff Student Liaison Committees (SSLCs) are forums in which students (via programme representatives) can voice their views about their time at LSE, make suggestions for improvement, and work with academic departments to enhance experiences for the whole student body.

We will seek nominations for student representatives in the first few weeks of Michaelmas Term. You can find out more on what it's like to be an SSLC Rep [here](#).

## LSE Careers

[LSE Careers](#) guides you through the careers maze with a comprehensive range of careers and employment services. Its career consultants offer one to one appointments, practice interviews and skills seminars.

One of the perks of being an MSc Economics student are the exclusive ring-fenced appointments available to you. Our Careers Consultant holds appointments in the Department throughout Michaelmas Term which are designed to meet your specialised needs and queries. [LSE Careers](#) works with thousands of employers to give you a huge range of career opportunities in the UK and internationally. These job postings are advertised on LSE's CareerHub, which you'll get access to when you register. Follow [LSE Careers](#) on [Twitter](#) and [Facebook](#) for latest news and career opportunities.

## LSE Library

The [LSE Library](#) will likely be the building you most use on LSE's campus. More than just a book collection or a place to study, the Library offers a wide range of services and training. Learn about the Library and its resources at [Welcome to LSE Library](#). The Library is also home to the [IT walk-in-centre](#) and [LSE LIFE](#).

## LSE LIFE

[LSE LIFE](#) is the School's centre for academic, personal, and professional development. It is the place to go for all undergraduate and taught master's students for support, guidance, and ideas about how to succeed in your studies and extend your learning and discovery outside the classroom. The Department hosts weekly MSc Support Surgeries exclusively for MSc Economics and MSc EME students during term time in the LSE LIFE space. Follow [LSE LIFE on Facebook](#) to find out about all their activities.

## LSE Social

LSE is just a place to study? Think again. LSE has a vibrant community in which you can get involved: arts, music, sports. From weekly free music concerts in the Shaw Library, and an LSE orchestra and choir with their own professional conductors, to various film, art and photographic student societies, and artist-in-residence projects, there is plenty to capture your imagination. Explore more with [LSE Arts](#).

On campus, you will be able to find squash courts, badminton courts and an exercise studio. This is in addition to our gym, boasting a range of Technogym and Olympic standard strength performance equipment – see [LSE Sports Facilities](#). Further from campus, LSE's [Sportsground](#) has 17 acres of playing fields in New Malden, Surrey. Amenities include football and rugby pitches, cricket squares and a tennis court.



[lse.ac.uk/economics](https://lse.ac.uk/economics)



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The School seeks to ensure that people are treated equitably, regardless of age, disability, race, nationality, ethnic or national origin, gender, religion, sexual orientation or personal circumstances.

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