

COURSE DETAIL

APPLIED ECONOMETRICS

Country

Japan

Host Institution

Waseda University

Program(s)

Waseda University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

139

UCEAP Course Suffix**UCEAP Official Title**

APPLIED ECONOMETRICS

UCEAP Transcript Title

APPLIED ECONOMETRICS

UCEAP Quarter Units

3.00

UCEAP Semester Units

2.00

Course Description

This course teaches how to conduct econometric and data analysis using R studio. The primary goal is how to use econometric methods in research and data analysis based on questions and the available data while focusing on the following three points: how to conduct numerical experiments using a computer to examine the basic theory in econometrics. Examples: Law of large numbers, central limit theorem, bias with endogeneity; how to conduct empirical analysis based on the research question and dataset at hand; how to use various econometric methods. Examples: linear regression, instrumental variable methods, robust standard errors, panel data, discrete choice model, matching, and regression discontinuity design. Assessment: class participation, reports, presentations.

Language(s) of Instruction

English

Host Institution Course Number

ECNT321L

Host Institution Course Title

APPLIED ECONOMETRICS

Host Institution Campus

School of Political Science and Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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