

# 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 (ECONOMETRICS AND DATA ANALYSIS USING R)  
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## Host Institution Course Details

### Host Institution Campus

School of Political Science and Economics

### Host Institution Faculty

### Host Institution Degree

### Host Institution Department

Economics

## Course Last Reviewed

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