

COURSE DETAIL

ECONOMETRICS

Country

Japan

Host Institution

International Christian University

Program(s)

International Christian University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

122

UCEAP Course Suffix**UCEAP Official Title**

ECONOMETRICS

UCEAP Transcript Title

ECONOMETRICS

UCEAP Quarter Units

4.00

UCEAP Semester Units

2.70

Course Description

Econometrics provides a robust statistical framework for effectively evaluating economic theories. Our goal is to cover a broad range of econometric techniques applicable to real-world economic analysis, with a focus on empirical applications and utilizing R programming skills.

Completing the prerequisite course 'Statistics for Business and Economics' is mandatory for enrollment; students without this prerequisite will not be permitted to enroll. While matrices are not the primary tool for explaining regression equation structures, a brief overview of matrix concepts related to regression may be provided. You can begin to learn R programming skills from this course.

Learning Goals:

1. Simple and Multiple Regressions
2. Statistical Inferences for Regressions
3. Dummy Variable Regression
4. Heteroskedasticity and Serial correlation
3. Instrumental Variable Regression
4. Panel Regression
5. Logit and Probit Regression
6. Quantile Regression
7. etc.

Language(s) of Instruction

English

Host Institution Course Number

ECO211E

Host Institution Course Title

ECONOMETRICS

Host Institution Course Details

<https://campus.icu.ac.jp/public/ehandbook/PreviewSyllabus.aspx?regno=11175&year...>

Host Institution Campus

International Christian University

Host Institution Faculty**Host Institution Degree****Host Institution Department**

Economics

Course Last Reviewed

2023-2024

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