# **COURSE DETAIL**

# **ECONOMETRICS 2**

### **Country**

United Kingdom - England

#### **Host Institution**

University of London, Queen Mary

## Program(s)

University of London, Queen Mary

### **UCEAP Course Level**

**Upper Division** 

### **UCEAP Subject Area(s)**

**Economics** 

#### **UCEAP Course Number**

158

### **UCEAP Course Suffix**

#### **UCEAP Official Title**

**ECONOMETRICS 2** 

### **UCEAP Transcript Title**

**ECONOMETRICS 2** 

# **UCEAP Quarter Units**

6.00

### **UCEAP Semester Units**

4.00

### **Course Description**

Econometrics 2 provides students with the knowledge of further econometrics methods in standard use in current applied econometrics. Topics covered include: nonlinear regression functions, instrumental variables regression, stationary and nonstationary time series, panel data and regression with binary dependent variable. At the end of the course, students should be able to analyze economic data in terms of building and estimating econometric models. They should be able to comment on the quality of data and on the reliability and limitations of the estimation results. Students should be able to analyze empirical data using econometrics software.

### Language(s) of Instruction

**English** 

**Host Institution Course Number** 

**ECN225** 

**Host Institution Course Title** 

**ECONOMETRICS 2** 

**Host Institution Course Details** 

**Host Institution Campus** 

**QMUL** 

**Host Institution Faculty** 

**Host Institution Degree** 

**Host Institution Department** 

**Course Last Reviewed** 

Print