COURSE DETAIL

PRINCIPLES OF ECONOMETRICS

Country
United Kingdom - England

Host Institution
London School of Economics

Program(s)
London School of Economics

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics

UCEAP Course Number
160

UCEAP Course Suffix
Y

UCEAP Official Title
PRINCIPLES OF ECONOMETRICS

UCEAP Transcript Title
ECONOMETRICS

UCEAP Quarter Units
12.00

UCEAP Semester Units

8.00

Course Description
This course presents the theory and practice of empirical research in economics. The focus of the course is on empirical questions and students work with the econometrics software packages R or Stata analyzing actual data sets. Students learn how various tools are used to answer causal "what-if" questions (e.g., "What is the effect of monetary policy on output?") and prediction problems. The course also focuses on the underlying econometric theory: estimation, properties of estimators (unbiasedness, efficiency, sampling distribution, consistency), and hypothesis testing.

Language(s) of Instruction
English

Host Institution Course Number
EC221

Host Institution Course Title
PRINCIPLES OF ECONOMETRICS

Host Institution Course Details

Host Institution Campus
London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed

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