

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 Campus

London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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