

# 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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