

COURSE DETAIL

ECONOMETRICS

Country

United Kingdom - England

Host Institution

King's College London

Program(s)

King's College London

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

169

UCEAP Course Suffix**UCEAP Official Title**

ECONOMETRICS

UCEAP Transcript Title

ECONOMETRICS

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course explores modern econometric techniques for modelling microeconomic data. It presents the theory and practice of empirical research in economics. Topics include model specification, dummy variables, panel data analysis, models with binary dependent variables, and both stationary and non-stationary time series analysis. Each topic starts with the underlying econometric theory, estimation and hypothesis testing, followed by a workshop which includes the tutorials and lab sessions. Students examine the econometric theories and apply them to empirical questions. Students use the Stata software to analyze real datasets.

Language(s) of Instruction

English

Host Institution Course Number

6YYD0017

Host Institution Course Title

ECONOMETRICS

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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