

COURSE DETAIL

ECONOMETRICS

Country

Japan

Host Institution

Keio University

Program(s)

Keio University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

148

UCEAP Course Suffix

A

UCEAP Official Title

ECONOMETRICS

UCEAP Transcript Title

ECONOMETRICS

UCEAP Quarter Units

3.00

UCEAP Semester Units

2.00

Course Description

This course provides intermediate econometric techniques used in empirical analysis, including least square estimation, serial correlation, simultaneous equation, granger causality, panel data analysis, logit regression and difference-in-difference approach. We focus on practical training using personal computer and statistic package of either Stata or R. Grade is determined by the terminal paper test and a report of empirical analysis.

Language(s) of Instruction

Japanese

Host Institution Course Number

N/A

Host Institution Course Title

ECONOMETRICS

Host Institution Campus

Keio University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

[Print](#)