COURSE DETAIL

ADVANCED ECONOMETRICS

Country
United Kingdom - England

Host Institution
London School of Economics

Program(s)
Summer at London School of Economics

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics

UCEAP Course Number
147

UCEAP Course Suffix
S

UCEAP Official Title
ADVANCED ECONOMETRICS

UCEAP Transcript Title
ADV ECONOMETRICS

UCEAP Quarter Units
5.50

UCEAP Semester Units

3.70

Course Description

This course presents an advanced treatment of econometric principles for cross-sectional, panel and time-series data sets. While concentrating on linear models, some non-linear cases are also discussed, notably limited dependent variable models and generalized methods of moments. The course focuses on modern econometric techniques, addressing both technical derivations and practical applications. Applications in the areas of microeconomics, macroeconomics, and finance are considered.

Language(s) of Instruction
English

Host Institution Course Number
EC312

Host Institution Course Title
ADVANCED ECONOMETRICS

Host Institution Course Details
https://www.lse.ac.uk/study-at-lse/summer-schools/summer-school/courses/economi...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed
2024-2025

Print