

## COURSE DETAIL

### ECONOMETRICS H

**Country**

China

**Host Institution**

Fudan University

**Program(s)**

Fudan University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Economics

**UCEAP Course Number**

171

**UCEAP Course Suffix****UCEAP Official Title**

ECONOMETRICS H

**UCEAP Transcript Title**

ECONOMETRICS H

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

## Course Description

The goal of this course is to give students an introduction to econometrics with applications to empirical problems in economics and policy research. While some mathematical derivations will be presented, the emphasis will be on gaining an intuitive understanding of the principles of econometrics analysis.

The course covers a total of 10 sections, which are

- 1) Introduction;
- 2) Simple regression model;
- 3) Multiple regression model – Estimation;
- 4) Multiple regression model – Inference;
- 5) Asymptotic properties;
- 6) Heteroskedasticity;
- 7) Further specification issues;
- 8) Limited dependent variable models;
- 9) Panel data analysis;
- 10) IV and 2SLS estimation.

## Language(s) of Instruction

English

## Host Institution Course Number

ECON130240h

## Host Institution Course Title

ECONOMETRICS H

## Host Institution Campus

<b>Host Institution Faculty</b>
<b>Host Institution Degree</b>
<b>Host Institution Department</b>

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