

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 Course Details

Host Institution Campus
Host Institution Faculty
Host Institution Degree
Host Institution Department
Course Last Reviewed 2024-2025

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