

# COURSE DETAIL

## ADVANCED ECONOMETRICS

**Country**

Japan

**Host Institution**

Keio University

**Program(s)**

Keio University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Economics

**UCEAP Course Number**

165

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

ADVANCED ECONOMETRICS

**UCEAP Transcript Title**

ADV ECONOMETRICS

**UCEAP Quarter Units**

3.00

**UCEAP Semester Units**

2.00

## Course Description

This course provides a mathematical foundation of regression analysis for advanced undergraduate students or graduate students who have studied intermediate-level econometrics and are familiar with probability theory and regression models. This course studies estimation methods for regression models such as ordinary least squares (OLS), generalized least squares (GLS), instrumental variables (IV) estimation, and the generalized method of moments (GMM) in a mathematically rigorous fashion.

## Language(s) of Instruction

English

## Host Institution Course Number

N/A

## Host Institution Course Title

ADVANCED ECONOMETRICS A: MATHEMATICAL FOUNDATION OF REGRESSION ANALYSIS

## Host Institution Campus

Keio University

## Host Institution Faculty

## Host Institution Degree

## Host Institution Department

Economics

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