

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 Course Details

<https://gslbs.keio.jp/pub-syllabus/detail?ttblyr=2024&entno=25372&lang=en>

Host Institution Campus

Keio University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

Course Last Reviewed

2024-2025

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