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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