COURSE DETAIL

ECONOMETRICS
Country Korea, South
Host Institution Korea Advanced Institute of Science and Technology (KAIST)
Program(s) Korea Advanced Institute of Science and Technology, KAIST
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 139
UCEAP Course Suffix
UCEAP Official Title ECONOMETRICS
UCEAP Transcript Title ECONOMETRICS
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This course covers the tools required to evaluate and carry out empirical data analyses and introduces students to various regression methods that empirical researchers (economists, social scientists, data scientists, etc.) use for estimating, testing, and forecasting causal relationships. Frontier research papers with various economic data sets are covered, and the course discusses how machine learning and econometrics can be used together to improve causal inference.

Topics include basic regression models, advanced topics in panel data, time series analysis, difference-in-differences models, and discrete choice models

Prerequisites**:** Basic knowledge of linear algebra, probability, and statistics is expected. If you are not sure whether you meet the prerequisites, please consult with the instructor.

Language(s) of Instruction
English

Host Institution Course Number
BTM.30001

Host Institution Course Title
ECONOMETRICS

Host Institution Course Details
https://erp.kaist.ac.kr/com/lgin/SsoCtr/initExtPageWork.do?link=estblSubjt

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed
2025-2026

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