開講科目名	Econometrics				
担当教員	WOLF David、経済学研究科教授会			開講区分	単位数
				第1クォーター	2.0単位
ナンバリングコード	J2ML600	曜日・時限	水3、水4	時間割コード	1J391

授業のテーマ

This course focuses on the application of statistical methods to the testing and estimation of economic relationships. The course will begin with a review of multivariate regression analysis and solutions to the problems of multicollinearity, heteroscedasticity, and serial correlation. Dummy dependent variable techniques, panel data analysis, instrumental variables, and fixed effects will also be discussed.

授業の到達目標

Upon completion of this course, students should be able to understand the nature and consequences of the econometric problems outlined within the syllabus. Students will be able to diagnose and remedy these basic econometric problems in STATA and apply this knowledge to critique empirical studies in economics.

授業の概要と計画

”Topics:
1. Introduction and Administration
2. Learning How to Code in STATA
3. Introduction to OLS; Properties of OLS
4. Hypothesis Testing
5. Specification Decisions
6. Multicollinearity, Serial Correlation and Heteroskedasticity
7. Endogeneity and Instrumental Variables
8. Panel Data Models
9. Fixed and Random Effects Models
10. Binary Dependent Variable Models

The schedule is subject to change as the quarter progresses.”

成績評価方法

”Homework and in-class quizzes (20%)
Empirical project (30%)
Final exam (50%)”

成績評価基準

”Homework assignments will contain empirical exercises that must be completed in STATA. You must submit your output and STATA code via BEEF to receive credit.

The empirical project requires students to independently replicate results from a recently published academic journal of my choosing. Students will need to search and correct for specification errors and document the process.

The final exam will be closed book.

The grading scale used for this course is:
90 - 100: S
80 - 89: A
70 - 79: B
60 - 69: C
<60: Fail”

履修上の注意（関連科目情報）

This course focuses on the empirical application of econometric models. Courses in theoretical econometrics should also be taken as they are highly complementary to this course.

事前・事後学修

”Students are expected to read the corresponding chapters from the course textbook before coming to class. I will also post additional review material on BEEF throughout the semester. Please make sure to check the course website on BEEF regularly.

I would suggest reviewing mathematics, linear algebra and econometric statistics before the first day of class. Reading up on how to use STATA is also highly recommended.”

オフィスアワー・連絡先

”Office hours: Thursday (9:00 - 11:00) or by appointment
My email address and office location will be provided during the first day of class.”

学生へのメッセージ

”Please work through the examples in class using STATA and feel free to ask questions if you are ever confused.

You will find this course cumbersome if you do not read the corresponding textbooks chapters before coming to class.”

今年度の工夫

教科書

Introductory Econometrics: A Modern Approach 6th Edition / Jeffery Wooldridge : Cengage Learning ,2016 ,ISBN:978-1305270107

参考書・参考資料等

Mathematics for Economists / Carl P. Simon, and Lawrence Blume : New York ,1992 ,ISBN:9780393957334

授業における使用言語

英語

キーワード

Regression analysis, specification issues, panel data, STATA