Course Code: EM2805 / Econometorics Ⅰ

科目名/Subject	Econometrics I
担当教員/Instructor	黒田　雄太
曜日・講時/Day/Period	前期 火曜日 2講時
対象学年 /Eligible Participants	全／All
科目ナンバリング /Course Numbering	EEM-ECO564E
単位数/Credit(s)	2

授業の目的と概要 /Object and summary of class	This course provides students entry-level knowledge and skills for econometric analysis and cover the statistical foundations for implementing empirical economic research. We focus on the topics of linear regression analysis with cross-sectional data, and study many examples and demonstrate them using a statistical software.
学修の到達目標 /Goal of study	Aim of this course is to understand the fundamental knowledge of econometrics for empirical study and to acquire an elementary analysis method using computer software. This course serves as a stepping stone for those interested in knowing the field more intimately and going on advanced study in econometrics.
授業内容・方法と進度予定 /Contents and progress schedule of the class	A class will consist of two parts: (1) lecture on the topic, (2) computer exercises. The schedule is as follows. 1. Course Guidance and Initial Arrangements 2. Introduction to Econometrics and Empirical Economic Analysis 3. The Simple Regression Model Ⅰ 4. The Simple Regression Model Ⅱ 5. Multiple Regression Analysis: OLS Ⅰ 6. Multiple Regression Analysis: OLS Ⅱ 7. Multiple Regression Analysis: Inference Ⅰ 8. Multiple Regression Analysis: Inference Ⅱ 9. Multiple Regression Analysis: OLS Asymptotics 10. Multiple Regression Analysis: Further Issues 11. Qualitative Information: Binary or Dummy Variables Ⅰ 12. Qualitative Information: Binary or Dummy Variables Ⅱ 13. Heteroskedasticity 14. More on Specification and Data Issues 15. Conclusions
実務・実践的授業 /Practical business ※〇は、実務・実践的授業であることを示す。 /Note:”〇” Indicates the practical business	
使用言語 /Language Used in Course	English
成績評価方法 /Evaluation method	Students will be evaluated based on homework (50%) and final report (50%).

教科書および参考書 /Textbook and references

No	書名	著者名	出版社	出版年	ISBN/ISSN	資料種別
1.	『Introductory Econometrics: A Modern Approach』	Jeffrey M. Wooldridge	South-Western Pub	2016	9781305270107	Textbook
2.	『Mostly Harmless Econometrics: An Empiricist's Companion』	Joahua D. Angrist, Jorn-steffen Pischke	Princeton Univ Pr	2009	9780691120355	Reference

関連URL /URL	
授業時間外学修 /Preparation and Review	Homework will be given accordingly.

添付ファイル /Attached File	
その他 /In addition	E-mail address, course website and office hours will be announced at the first class meeting. The lecture materials will be uploaded to the campus community. Students may be asked to bring their own computer. Basic (undergraduate level) knowledge of Mathematics and Statistics is prerequisite.
更新日付 /Last Update	2020/02/25 14:42