





シラバス参照

④ 科目名	Econometrics I
④ 科目名/Subject	Econometrics I
④ 担当教員	松田 安昌
④ 担当教員/Instructor	YASUMASA MATSUDA
④ 曜日・講時/Day/Period	前期 火曜日 2講時
④ 対象学年 /Eligible Participants	全/AII
④ 科目ナンバリング /Course Numbering	EEM-ECO564E
④ 単位数/Credit(s)	2

④ 授業の目的 と概要 /Object and summary of class	<p>Google Classroom Code is zenv2fa</p> <p>This course instructs fundamental theories of probability and mathematical statistics which establish minimum requirements to work on data science. It is regarded as a first course to Econometrics followed by regression analysis in the following semester. Anyone who would like to lean Econometrics from the very basics is welcome. Homework will be assigned after every class.</p>																			
④ 学修の 到達目標 /Goal of study	<p>Our goal is to establish the basic tools to work on Econometrics, especially to learn regression analysis. Namely, the probability theory, random variables, distribution functions, multivariate random variables, and so on. Linear algebra and analytics will be instructed on necessity.</p>																			
④ 授業内容・ 方法と 進度予定 /Contents and progress schedule of the class	<ol style="list-style-type: none"> <li>1. Basic Probability Theory</li> <li>2. Random Variables</li> <li>3. Parametric Distributions</li> <li>4. Multivariate Distributions</li> <li>5. Normal and Related Distributions</li> <li>6. Sampling</li> <li>7. Law of Large Numbers</li> <li>8. Central Limit Theory</li> <li>9. Advanced Asymptotic Theory</li> </ol>																			
④ 実務・ 実践的授業 /Practical business ※○は、 実務・実践的 授業であることを 示す。○ /Note: "○" Indicates the practical business																				
④ 使用言語 /Language Used in Course	English and Japanese																			
④ 成績 評価方法 /Evaluation method	Grades will be based on the attendance, assignments, and examination.																			
④ 教科書 および 参考書 /Textbook and references	<table border="1"> <thead> <tr> <th>No</th> <th>書名</th> <th>著者名</th> <th>出版社</th> <th>出版年</th> <th>ISBN/ISSN</th> <th>資料種別</th> </tr> </thead> <tbody> <tr> <td>1.</td> <td>『Introduction to Econometrics』</td> <td>Bruce Hansen</td> <td>on-line text</td> <td>2020</td> <td></td> <td>on-line text</td> </tr> </tbody> </table>	No	書名	著者名	出版社	出版年	ISBN/ISSN	資料種別	1.	『Introduction to Econometrics』	Bruce Hansen	on-line text	2020		on-line text					
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1.	『Introduction to Econometrics』	Bruce Hansen	on-line text	2020		on-line text														
④ 関連URL /URL	<p>The text is downloadable at:  <a href="https://www.ssc.wisc.edu/~bhansen/probability/">https://www.ssc.wisc.edu/~bhansen/probability/</a></p>																			
④ 授業時間外 学修	Every participant is expected to conduct homework that requires close review after the class.																			

 /Preparation and Review	
 添付ファイル /Attached File	
 その他 /In addition	This subject is followed by Seminar in Econometrics II, which instructs regression analysis.
 更新日付 /Last Update	2021/03/01 20:30
