

シラバス参照

④ 科目名	Adv Econometrics I_上級計量経済学特論 I
④ 科目名/Subject	Advanced Econometrics I
④ 担当教員	KO IAT MENG
④ 担当教員/Instructor	KO IAT MENG
④ 曜日・講時/Day/Period	前期 水曜日 2講時
④ 対象学年 /Eligible Participants	1年/1year
④ 科目ナンバリング /Course Numbering	EEM-ECO512E
④ 単位数/Credit(s)	2
④ メディア授業科目 /Course of Media Class	

④ 授業の目的と概要 /Object and summary of class	This course is one-semester advanced level econometrics. The prerequisites are Econometrics I and II. This course should be regarded as the entry level econometrics course for PhD program. Students are required to complete the two courses before enrolling in this one. In this course, we will study econometrics in greater depth with both old topics (such as linear regression) and new topics (such as panel data model). Mathematical tools, for example, vector and matrix, are extensively used in deriving estimations and inferences. Random sample (independence) is assumed in most of the topics. Dependent sample will be covered in Advanced Econometrics II.						
④ 学修の到達目標 /Goal of study	The students are expected to have a much deeper understanding of modern econometrics. The topics covered in this course are essential for rigorous economic research either empirically or theoretically.						
④ 授業内容・方法と進捗予定 /Contents and progress schedule of the class	<p>Conditional Expectation and Projection (Hansen Chapter 2 &amp; 3; Hong Chapter 2; Wooldridge Chapter 2)</p> <ul style="list-style-type: none"> <li>- Conditional Expectation</li> <li>- Best predictor under MSE criteria</li> <li>- Linear projection and Least Squares Estimator</li> <li>- Correct model specification</li> </ul> <p>Single-Equation Linear Model (Hansen Chapter 4-7, 9; Hong Chapter 3-4; Wooldridge Chapter 3-4)</p> <ul style="list-style-type: none"> <li>- Classical linear regression models: OLS and MLE</li> <li>- Large sample linear regression models: OLS and Method of Moment</li> <li>- Hypothesis testing</li> </ul> <p>Single-Equation Linear Model with Instrumental Variables Estimation (Hansen Chapter 12 &amp; 13; Wooldridge Chapter 5)</p> <ul style="list-style-type: none"> <li>- Generalized method of moment under i.i.d.</li> <li>- Two-stage least squares estimation</li> </ul> <p>Multiple-Equation Model (Hansen Chapter 11; Wooldridge Chapter 7)</p> <ul style="list-style-type: none"> <li>- Seemingly Unrelated Regressions: OLS and GLS</li> </ul> <p>Linear Unobserved Effects Panel Data Models (Hansen Section 17.1-17.27; Wooldridge Chapter 10)</p> <ul style="list-style-type: none"> <li>- FD, FE, RE methods</li> </ul>						
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						
④ 成績評価方法 /Evaluation method	Assignments (40%) Mid-term exam (30%) Final exam (30%)						
④ 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.	『Econometrics』	Hansen, Bruce E.		2022		

<p>2.</p>	『Foundations of Modern Econometrics: A Unified Approach』	Hong, Yongmiao	World Scientific Pub Co.	2020		
<p>3.</p>	『Econometric Analysis of Cross Section and Panel Data』	Wooldridge, Jeffrey M.	MIT Press.	2002		
<p>関連URL /URL</p>	Google Classroom: ipfaqju					
<p>授業時間外学修 /Preparation and Review</p>						
<p>添付ファイル /Attached File</p>						
<p>その他 /In addition</p>	Lecture slides will be distributed. No single textbook will be exactly followed. Selected chapters from different textbooks will be listed as reading materials.					
<p>更新日付 /Last Update</p>	2023/02/28 16:32					

1単位の授業科目は、45時間の学修を必要とする内容をもって構成することを標準としています。1単位の修得に必要な学修時間の目安は、「講義・演習」については15～30時間に授業および授業時間外学修(予習・復習など)30～15時間、「実験、実習及び実技」については30～45時間の授業および授業時間外学修(予習・復習など)15～0時間です。

One-credit courses require 45 hours of study. In lecture and exercise-based classes, one credit consists of 15-30 hours of class time and 30-15 hours of preparation and review outside of class. In laboratory, practical skill classes, one credit consists of 30-45 hours of class time and 15-0 hours of preparation and review outside of class.