

シラバス参照

④ 科目名	Adv Econometrics II_上級計量経済学特論II
④ 科目名/Subject	Advanced Econometrics II
④ 担当教員	KO IAT MENG
④ 担当教員/Instructor	KO IAT MENG
④ 曜日・講時/Day/Period	後期 水曜日 4講時
④ 対象学年 /Eligible Participants	1年/1year
④ 科目ナンバリング /Course Numbering	EEM-ECO513E
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, II, and Advanced Econometrics I. This course should be regarded as the second PhD level econometrics course and will cover various asymptotic theories, with an emphasis in dependent samples. Time series econometric models will be covered.
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>Asymptotic Theory with Dependent Sample (Hayashi Chapter 2; Hansen Chapter 14; Hong Chapter 5)</p> <ul style="list-style-type: none"> <li>- Stationary and Ergodicity</li> <li>- Martingale and Martingale Difference</li> <li>- WLLN and CLT for ergodic time series</li> </ul> <p>Linear Time Series Regression Models (Hansen Chapter 14; Hong Chapter 5)</p> <ul style="list-style-type: none"> <li>- Static, (Autoregressive) Distributed Lag</li> <li>- Granger Causality</li> </ul> <p>ARMA Linear Processes &amp; GARCH (Hamilton Chapter 3-5, 21; Hansen Chapter 14; Hayashi Chapter 6; Hong Chapter 9)</p> <ul style="list-style-type: none"> <li>- Wold decomposition</li> <li>- GARCH</li> <li>- MLE &amp; QMLE</li> </ul> <p>Dynamic Panel Data Model (Hayashi Chapter 3; Hansen Section 17.36-17.42)</p> <ul style="list-style-type: none"> <li>- Generalized method of moment</li> <li>- Anderson-Hsiao, Arellano-Bond</li> <li>- Blundell-Bond</li> </ul> <p>VAR Model (Hamilton Chapter 11; Hansen Chapter 15)</p> <p>Unit-Root Econometrics (Hamilton Chapter 17; Hansen Chapter 16; Hayashi Chapter 9)</p> <ul style="list-style-type: none"> <li>- Functional CLT</li> <li>- Unit root test</li> </ul> <p>Cointegration (Hamilton Chapter 19; Hansen Chapter 16; Hayashi Chapter 10)</p> <p>Note: We may not be able to cover all topics due to time constraints. The contents will be adjusted accordingly.</p>
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%)

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.	『Time Series Analysis』	Hamilton, James D.	Princeton University Press	1994		
	2.	『Econometrics』	Hansen, Bruce E.		2022		
	3.	『Econometrics』	Hayashi, Fumio	Princeton University Press	2000		
	4.	『Foundations of Modern Econometrics: A Unified Approach』	Hong, Yongmiao	World Scientific Pub Co	2020		
関連URL /URL	Google Classroom: wgyq5s5						
授業時間外 学修 /Preparation and Review							
添付 ファイル /Attached File							
その他 /In addition	Lecture slides will be distributed. No single textbook will be exactly followed. Selected chapters from different textbooks will be listed as reading materials.						
更新日付 /Last Update	2023/02/28 16:38						

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.