シラバス参照

科目名	Econometrics Ⅱ
科目名/Subject	Econometrics Ⅱ
担当教員	KO IAT MENG
担当教員/Instructor	KO IAT MENG
曜日・講時/Day/Period	後期 火曜日 2講時
対象学年 /Eligible Participants	1年／1year
科目ナンバリング /Course Numbering	EEM-ECO565E
単位数/Credit(s)	2
メディア授業科目 /Course of Media Class	

授業の目的と概要 /Object and summary of class	This course is a one-semester introduction to econometrics. The course will cover fundamental knowledge of linear regression in economic data analysis. Necessary probability and statistic concepts will be taught and reviewed. Empirical applications, rather than theoretical proofs, will be emphasized. Empirical examples will be demonstrated in class. The R program will be taught and used throughout the course. Textbook Wooldridge, J. M. (2016). Introductory econometrics: A modern approach, 6th ed., Cengage. (E-Book available from the university library website)
学修の到達目標 /Goal of study	The students are expected to have a deep understanding of modern econometric methods in economic data analysis. Also, the course is designed as a prerequisite for advanced econometrics courses. The students will be able to apply basic econometric tools in empirical research (cross-sectional data) after the course.
授業内容・方法と進度予定 /Contents and progress schedule of the class	1. Economic data structure (Wooldridge Chapter 1 and Appendix B & C) Basic probability & statistics for econometrics Conditional expectation (conditional mean) Causality & Ceteris Paribus 2. Linear regression model estimation (Wooldridge Chapter 2 & 3) Simple & multiple regression Gauss-Markov Assumptions Unbiasedness, Efficiency, BLUE 3. Multiple regression inference (Wooldridge Chapter 4) Classical linear model (CLM) Assumptions t and F tests 4. Large sample regression model (Wooldridge Chapter 5) and Consistency (Wooldridge Appendix C-3) Asymptotic normality Large sample inference 5. Multicollinearity (Wooldridge Chapter 3, 3-4a) and Heteroskedasticity (Wooldridge Chapter 8) Robust standard error & inference Diagnostic tests for Heteroskedasticity Weighted Least Square (WLS) estimator 6. Endogeneity (Wooldridge Chapter 15) Instrumental variable & 2SLS Testing for endogeneity & overidentification 7. Miscellaneous topics (Wooldridge Chapter 6) Beta Coefficients Functional forms Goodness-of-fit & selection of regressors 8 Regression with qualitative information (Wooldridge Chapter 7) Dummy regressors Linear probability model 9 Model specification, measurement error, and sample issues (Wooldridge Chapter 9) Not all topics in each chapter will be covered. Please refer to the lecture notes distributed during the class.
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	
使用言語 /Language Used in Course	English
成績評価方法 /Evaluation method	Assignments (30%) Mid-term exam (30%) Final exam (40%)
教科書および参考書 /Textbook and references	
関連URL /URL	Google Classroom: p7wm7sv Download the text as E-Book from the library website
授業時間外学修 /Preparation and Review	
添付ファイル /Attached File	
その他 /In addition	
更新日付 /Last Update	2023/02/28 16:29

No	書名	著者名	出版社	出版年	ISBN/ISSN	資料種別
1.	『Introductory Econometrics: A modern approach 5e』	Wooldridge	Cengage Learning	2016		

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単位の修得に必要となる学修時間の目安は、「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 od 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.