English-based Degree Program   Course outline

Course title	Econometrics B

Credit	2

Instructor	Masayuki Hirukawa

Course outline

Econometrics is the science of the estimation and evaluation of economic models using actual economic data. On one hand, a considerable amount of mathematical or statistical reasoning and theory is required to understand econometrics. On the other hand, since the ultimate goal is actual estimation and evaluation, hands-on experience with economic data and econometric software is also required. Therefore, this course will involve a mix of mathematical or statistical theory and actual empirical estimation of real-world data.

Attainment objectives

The goal is to enable you to apply the econometric methods to your Master's thesis.

Study Method

In this course there will be help to develop an understanding and ability to apply the econometric methods to various economic policies and decision-making problems. This course focuses primarily on multiple linear regression models with cross-section and time-series data, but some nonlinear models may be also introduced.