

シラバス参照

科目名	Econometrics I
担当教員	CHUANG HONGWEI
曜日・講時	後期 金曜日 5講時
対象学年	全/AII
学期	後期
科目ナンバリング	EEM-ECO564E
使用言語	英語
単位数	2

授業の目的と概要	This course will introduce contemporary methods for empirical studies, demonstrate how to apply those methods to data, and interpret the derived results. Topics will cover linear regression models and logistic regression models. A free statistical software, R, will be used to demonstrate some empirical cases during the lecture.						
学習の到達目標	This course serves as a stepping stone for those interested in knowing the field more intimately and perhaps going on advanced study in Econometrics.						
授業内容・方法と進度予定	<p>Week 1 Course Overview Week 2 Simple Regression Model Week 3 Least Square Estimator Week 4 Gauss-Markov Theorem Week 5 Multiple Regression Models Week 6 Qualitative Predictors and Collinearity Week 7 Heteroskedasticity Week 8 Data Specifications Week 9 Midterm Week 10 Classifications Week 11 Logistic Function and Logistic Regression Models Week 12 Multinomial Logistic Regression Model Week 13 Ordinal Logistic Regression Model Week 14 Spatial Data Week 15 Visualization of Spatial Data Week 16 Final Exam</p>						
成績評価方法	<p>Grades are based on total points by 40% for two assignments (20% for each) 55% for the exams (25% for midterm and 30% for the final) 5% for the attendance</p>						
教科書および参考書	No	書名	著者名	出版社	出版年	ISBN/ISSN	資料種別
	1.	『Introductory Econometrics: A Modern Approach』	Jefery M. Wooldridge				
	2.	『The Elements of Statistical Learning: Data Mining, Inference, and Prediction』	Hastie, Tibshirani and Friedman				
	3.	『An introduction to Statistical Learning - with Application in R』	James, Witten, Hastie, and Tibshirani				
関連URL	https://sites.google.com/site/hongweichuang/home						
授業時間外学習	Office Hours: Fridays 13:30-15:00 or by appointment						
その他							