シラバス参照

科目名	Econometrics II
担当教員	CHUANG HONGWEI
曜日・講時	前期 金曜日 5講時
対象学年	全／All
学期	前期
科目ナンバリング	EEM-ECO565E
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 time series modeling, panel data analysis, and Bayesian analysis. 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

Week 1 Course Overiew
Week 2 Univariate Time Series
Week 3 Stationary Time Series
Week 4 AR, MA, ARMA
Week 5 Differential Stationary and Unit Root Test
Week 6 ARIMA
Week 7 Airline Model
Week 8 Steps of Time Series Analysis
Week 9 Midterm
Week 10 Spurious Regression
Week 11 Volatility Models
Week 12 Panel data
Week 13 Fixed Effect Model
Week 14 Rabdom Effect Model
Week 15 Bayesian Theorem
Week 16 Final Exam

成績評価方法

Grades are based on total points earned by
40% for two assignments
55% for the exams (25% for the midterm and 30% for the final exam)
5% for the participation

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.	『 Analysis of Financial Time Series』	Ruey S. Tsay				
2.	『Introductory Econometrics: A Modern Approach』	Jeffrey M. Wooldridge				

関連URL

https://sites.google.com/site/hongweichuang/home

授業時間外学習

Office Hours: Fridays 13:30-15:30 or by appointment

その他