《计量经济学》课程中英文简介

Introduction to Econometrics

课程代码：150143A **Course Code：**150143A

课程名称：计量经济学 **Course Name：**Introduction to Econometrics

学 时：48 **Periods：**48

学 分：3 **Credits：**3

考核方式：考试 **Assessment：**Examination

先修课程： **Preparatory Courses：**

微观经济学、宏观经济学 Microeconomics, Macroeconomics,

概率论与数理统计 Probability and Mathematical Statistics,

线性代数、数学分析 Linear Algebra, Mathematical Analysis

这是一门向经济学和金融学专业本科生介绍各种经典计量经济学的理论方法和实际应用的入门基础课程。这门课程主要训练学生以下四个方面的能力：（1）经济数据的处理；（2）用概率论的知识对经济模型进行数量分析；（3）计量经济建模技巧和应用及其在统计和实际中的解释；（4）在计算机上用计量软件EViews或Stata实践计量方法。学完这门课程后，学生能应用各种经典的计量经济学模型，对许多现实经济问题进行数量分析和解释，并具有进一步学习更高级的计量经济学理论和方法的能力。课程的主要内容有计量经济学的一般理念；线性回归模型；联立方程模型；离散选择模型；一元和简单的多元时间序列模型。模型估计和推断是用最小二乘和极大似然的方法正式地引导出来，并用基于现实数据的经验案例进行阐述。本课程可以帮助学生对我国经济发展有正确的了解，对我国发展教育事业的重要意义有进一步的认识，增强学生的爱国情怀，提高学生对社会正能量价值观的认同感。

This is an introductory and basic course in the theory and practice of classical Econometric Methods for students majoring in economics and finance. The course train the student’s abilities in the following four aspects: (1) handling economic data; (2) quantitative analysis of economic models with probabilistic knowledge; (3) econometric model construction techniques, their application as well as their statistical and practical interpretation; (4) implementation of these techniques using econometric software packages such as EViews or Stata on a computer. After learning this course, the student should be able to apply all sorts of classical econometric models to quantitatively analyze and interpret many practical economic problems, and possess the capability of further learning more advanced econometric theories and methods. The course covers the general concepts of econometrics, linear regression model, simultaneous equations models, discrete choice models, univariate and simple multivariate time series models. Estimation and inference is conducted using least squares and likelihood based techniques, and illustrated by empirical case studies using real-life data. This course will help students have a correct understanding of economic development in China and further recognize the great importance of educational development in China. In addition, this course will strengthen the patriotic feelings of students, and lead students to have a better recognition of positive values.