《计量分析方法与建模》课程中英文简介

Econometrics Analysis Method and Modeling

课程代码：071443A **Course Code：**071443A

课程名称：计量分析方法与建模 **Course Name：**Econometrics Analysis Method and

Modeling

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考查 **Assessment：**Assignment

先修课程：高等数学、线性代数、 **Preparatory Courses：**Higher Mathematics、

概率论与数理统计、经济学原理 Linear Algebra、Probability Theory and Mathematics

Statistics、Principles of Economics

《计量分析方法与建模》是为培养量化投资方向的人才而开设的课程。通过本门课程的教学，使学生了解现代计量分析的基础理论、模型和方法，掌握计量分析的原理与方法，具备利用计量分析方法分析现实金融、经济管理问题的初步能力，熟练掌握和应用Stata等计量分析软件建模与数据分析。教学过程中，为学生进一步学习和掌握计量分析方法，结合上机实验的实践环节，培养学生实践动手能力。

本课程是一门培养学生掌握相关理论和方法能够进行计量分析与建模的课程，它阐述了计量分析与建模的方法，并且培养学生使用Stata等计量分析软件进行建模与数据分析的能力。

“Econometrics Analysis Method and Modeling” is a course for training talents who can quantify investment. After studying this course, students could understand the basic theory, model and method of modern econometric analysis, grasp the principle and method of quantitative analysis, have preliminary ability to use econometric analysis method to analyze the financial and economic management problems, master and apply Stata quantitative analysis and modeling software. In the course of teaching, for students to further study and master econometrics analysis methods, the course combine laboratory experiments to cultivate their practical abilities.

This is a course to train the students to master the relevant theories and methods to analyze and model the metering. It expounds the methods of analysis and modeling of metering, and cultivate students to use Stata econometrics analysis software for modeling and analysis.