ECON 6306 - Applied Econometrics

ECON 6306 Applied Econometrics (3 semester hours) This course investigates the consequences of relaxing the classical linear regression model assumptions and explores solutions when the assumptions do not hold. Topics include a review of the Ordinary Least Squares (OLS) basics (including the assumptions, hypothesis testing, multicolinearity, dummy variables and heteroskedasticity), model specification and selection, Generalized Least Squares (GLS), maximum likelihood estimation, binary choice models, simultaneous equation models, instrumental variables, time series and fixed and random effects models. (3-0) Y (2016-02-05 21:41:49)