ECON 6309 Econometrics I (3 semester hours) An introduction to econometrics, with a development of background concepts in linear algebra and statistics. The course focuses on estimation, hypothesis testing, and prediction in the classical linear regression model. Corresponding large sample issues are considered. General testing principles, such as likelihood ratio, Wald, Lagrange multiplier, and Hausman-type tests are also discussed. Other topics include model specification and nonlinear estimation issues. Recommended: ECON/GISC 6311. (3-0) Y (2016-02-05 21:41:52)