ECON7309 - Econometrics II

ECON 7309 Econometrics II (3 semester hours) This is the second core course in the econometrics sequence of the economics Ph.D. program. The course extends the topics covered in the first course and covers topics such as serial correlation, unit roots, cointegration, and dynamic models; panel data; simultaneous equation models, maximum likelihood and GMM estimations methods. (3-0) Y (2016-02-05 21:39:52)