ECON 6309 - Econometrics I

ECON 6309 Econometrics I (3 semester credit 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 prerequisites: ECON 6311 or GISC 6311. (3-0) Y