

ECO 306 : Econometrics

This course introduces the student to the theory and basic empirical tools of econometrics. Applications of standard methods to data are emphasized: parameter estimation, hypothesis testing, and forecasting. In the context of Ordinary Least Squares, the focus is on violations of Classical Assumptions such as model misspecification, omitted variable bias, multicollinearity, serial correlation, and heteroscedasticity. Extensive use is made of hands-on work with data sets.

Credits 3

Prerequisites

ECO 102 and (BUS 323 or MTH 360) or instructor approval.