

ECON 468. ECONOMETRICS 1 - HONOURS.

Credits: 3

Offered by: Economics (Faculty of Arts)

This course is not offered this catalogue year.

Description

The statistical basis of econometric modelling and treatment of the linear regression model; simple time series models; procedures for inference in linear cases; an introduction to methods for dealing with endogeneity and non-constant variance.

- Prerequisite(s): ECON 257D1/D2 or permission of the instructor.
- Restriction(s): Not open to students who have taken or are taking ECON 467D1/D2

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