

ECON 469. ECONOMETRICS 2 - HONOURS.

Credits: 3

Offered by: Economics (Faculty of Arts)

Terms offered: Winter 2026

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Description

Treatment of asymptotic theory and classical inferential procedures, an introduction to the bootstrap, maximum likelihood, non-linear models, mis-specification testing, non-stationarity and limited dependent variable models.

- Prerequisite: ECON 468
- Restriction(s): Not open to students who have taken or are taking ECON 467D1/D2

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