

# ECON 662. ECONOMETRICS 1.

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Credits: 3

Offered by: Economics (Graduate Studies)

Terms offered: Fall 2025

[View offerings for Fall 2025 in Visual Schedule Builder.](#)

## Description

A broad treatment of linear methods: OLS, GLS, and IV mainly, and show how to apply the bootstrap to these models, with particular reference to parametric specification testing, and diagnostic testing (autocorrelation, heteroskedasticity, normality, parameter constancy).

- Restriction: Not open to students who have taken ECON 662D1/D2

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

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