ECON 663. ECONOMETRICS 2.

Credits: 3

Offered by: Economics (Graduate Studies)

Terms offered: Winter 2026

View offerings for Winter 2026 in Visual Schedule Builder.

Description

Topics include: non-linear regression, maximum likelihood, generalised method of moments (GMM), and non-stationary processes, basically tests for unit roots and cointegration.

· Prerequisite: ECON 662

· 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.

Launch Visual Schedule Builder