Econometrics II

CRN: 28948
Course Number: 551
Department (unused): ECON
Description:
Provides a basic knowledge of econometric theory, and an ability to carry out empirical work in economics. Topics include linear regression and extensions, including regression diagnostics, generalized least squares, statistical inference, dynamic models, instrumental variables and maximum likelihood procedures, simultaneous equations, nonlinear and qualitative-choice models. Examples from cross-section, time series, and panel data applications.

Instructor Name (manual entry): Timothy Armstrong
Instructor(s): Timothy Armstrong
Subject Code (deprecated): ECON
Subject Number (unused): ECON551
Meeting Pattern (deprecated): MW 1.00-2.20
Term Code: 202001
Session (deprecated): 01
Syllabus Link: https://yale.instructure.com/courses/53723/assignments/syllabus

Source URL: https://economics.yale.edu/graduate/courses/202001/econometrics-ii