Econometrics III

CRN: 28949
Course Number: 552
Department (unused): ECON

Description:
The treatment of the subject is rigorous, attentive to modern developments, and proceeds to research level in several areas. Linear models from core curriculum. Topics include linear estimation theory, multiple and multivariate regressions, Kruskal’s theorem and its applications, classical statistical testing by likelihood ratio, Lagrange multiplier and Wald procedures, bootstrap methods, specification tests, Stein-like estimation, instrumental variables, and an introduction to inferential methods in simultaneous stochastic equations.

Instructor Name (manual entry): Yuichi Kitamura
Instructor(s): Yuichi Kitamura
Subject Code (deprecated): ECON
Subject Number (unused): ECON552
Meeting Pattern (deprecated): TTh 1.00-2.20
Term Code: 202001
Session (deprecated): 01
Syllabus Link: https://yale.instructure.com/courses/53725/assignments/syllabus

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