Econ 132a. Econometrics and Data Analysis II

**Day / time:** T/Th 1:00 - 2:15pm  
**Course Type:** Undergraduate  
**Course term:** Fall  
**Year:** 2018  
**Instructor(s):** Konstantinos Meghir

Core Course

Continuation of Econ 131, with a focus on multivariate regression. Topics include statistical inference, choice of functional form, heteroskedasticity, serial correlation, two-stage least squares, qualitative choice models, time series models, and forecasting. Emphasis on statistical computing and the mechanics of how to conduct and present empirical research.

After two terms of introductory economics, completion of the mathematics requirement for the major, and Econ 131 or 135 or a course in the Stat 101-106 series.

**Undergrad Course Category:** Core

Methodology

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