ECMT - Econometrics

Courses

ECMT 461 Economic Data Analysis
Credits 3.3 Lecture Hours.
Concepts of statistical description, probability theory and statistical inference as they apply to economic analysis; data management, data handling and data analysis; focus on economic statistics with emphasis on regression analysis.
Prerequisite: MATH 141 or equivalent.

ECMT 463 Introduction to Econometrics
Credits 3.3 Lecture Hours.
Application of mathematics and statistics to interpret economic phenomena; elementary econometric models and estimation techniques useful for estimating economic relationships and theories.
Prerequisites: ISYS 209; ECON 323; MATH 131 or MATH 142; STAT 211 or STAT 303.

ECMT 475 Economic Forecasting
Credits 3.3 Lecture Hours.
Econometric approach to prediction and forecasting; data mining and in-sample overfitting; exploratory data analysis; model selection; recursive techniques; structural change; nonlinear models; causality; forecast evaluation and combination; practical issues in real world prediction and forecasting.
Prerequisites: ECMT 463; junior or senior classification.