ECMT - ECONOMETRICS

ECMT 638 Applied Time Series Econometrics
Credits 3. 3 Lecture Hours.
Examines econometric models and methods used to study time series data; emphasis on applications in macroeconomics; principles of estimation techniques and inference in the context of serially correlated and potentially large datasets as well as on the identification challenges in macroeconomic models.
Prerequisites: Graduate classification.

ECMT 660 Mathematical Economics I
Credits 3. 3 Lecture Hours.
Use of selected types of mathematical tools in economic theory.
Prerequisites: Graduate classification; enrollment in 5-Year BS/MS-ECON program; or approval of instructor.

ECMT 670 Econometric Analysis of Financial Data
Credits 3. 3 Lecture Hours.
Predictability of asset returns, test of random walk hypothesis, the microstructure of securities markets, event analysis, the CAPM and arbitrage pricing theory, the term structure of interest rates, dynamic models of economic equilibrium and nonlinear financial models; provides an accessible combination of theory and practice.
Prerequisites: Graduate classification; enrolled in the 5-Year BS/MS in Economics program; or approval of instructor.

ECMT 673 Economic Analytics
Credits 3. 3 Lecture Hours.
Analysis of large household, corporate and financial data involving empirical modeling and SAS programming for prediction of economic decisions and outcomes; lecture, discussion and team project presentation format.
Prerequisites: Graduate classification and enrollment in the master's program in economics.

ECMT 674 Economic Forecasting
Credits 3. 3 Lecture Hours.
Empirical application of econometric techniques to prediction in economics; model building and specification; examination of various modern forecasting techniques.
Prerequisites: Graduate classification; must be enrolled in the MS program in the department of economics; or approval of instructor.

ECMT 675 Econometrics I
Credits 3. 3 Lecture Hours.
Empirical distributions of economic variables; elementary discrete and continuous distributions expressing econometric hypotheses, distributions of estimators and test statistics.
Prerequisites: MATH 151 and MATH 152 or approval of instructor.

ECMT 676 Econometrics II
Credits 3. 3 Lecture Hours.
Use of statistics in economic theory as device for testing hypotheses, formulation of concepts and economic forecasting; regression analysis in economics problems, heteroskedasticity, autocorrelation, distributed lags, regressions with lagged dependent variable, dummy variables and in introduction to multi-equations economics models.
Prerequisite: ECMT 675 or equivalent.