ECMT - ECONOMETRICS (ECMT)

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:** Grade of C or better in MATH 140, MATH 151, or MATH 171.

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:** Grade of C or better in ECON 323; grade of C or better in ECMT 461, 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 with a grade of C or better; junior or senior classification.