

ECON 21010. Statistical Methods in Economics. 100 Units.

This course provides a solid foundation in probability and statistics for economists. We emphasize topics needed for further study of econometrics in ECON 21020. Topics include elements of probability theory, sampling theory, estimation, hypothesis testing, and an introduction to linear algebra.

Instructor(s): Staff    Terms Offered: Autumn, Winter

Prerequisite(s): At least concurrent registration with Econ 20100

ECON 21020. Econometrics. 100 Units.

Required of students who are majoring in economics; those students are encouraged to meet this requirement by the end of their third year. This course covers the single and multiple linear regression model, the associated distribution theory, and testing procedures; corrections for heteroskedasticity, autocorrelation, and simultaneous equations; and other extensions as time permits. Students also apply the techniques to a variety of data sets using PCs.

Instructor(s): Staff    Terms Offered: Autumn, Spring, Winter

Prerequisite(s): ECON 20100, ECON 21010, or STAT 23400 and MATH 19620 (or MATH 20000 or STAT 24300 or MATH 20250)

ECON 21030. Econometrics - Honors. 100 Units.

The topics are essentially the same as those covered in ECON 21020, but this foundations course in econometrics gives a more systematic introduction to the application of statistical theory to economic applications. This course is intended for students who are planning to study economics at the graduate level.

Instructor(s): Staff    Terms Offered: Spring, Winter

Prerequisite(s): ECON 20100, and STAT 24400, 24410 or 24500, and MATH 20250 or STAT 24300; or consent of instructor