

Econometrics II – ECON 7022

Topical Outline

- A. Linear and Nonlinear Regression Analysis
- B. Hypothesis Testing
- C. Ordinary and Generalized Least Squares
- D. Instrumental Variables Estimation
- E. The Generalized Method of Moments
- F. The Method of Maximum Likelihood
- G. Methods for Stationary Time Series
- H. Unit Roots and Co-integration
- I. Specification Testing