Stat 520 Applied Econometrics I

This is primarily a statistical methodology course. Regression based techniques will dominate the course, including the simple linear model, multiple regression, ANOVA and ANCOVA, and related models for discrete choice data, including logistic regression. Regression techniques for Panel Data will also be presented. Real data sets will be used to demonstrate the methods and clarify the use of the techniques. At the end of the semester students are expected to be able to analyze a data set (quantitative or qualitative) **wisely** and **conclude correctly**. We will start the course with a very quick introductory review of basic statistical techniques needed such as the central limit theorem, confidence intervals and hypotheses tests. R and JMP will be used throughout the lectures.

Prerequisites: MATH 114 or equivalent and an undergraduate introduction to probability and statistics