

AGRICULTURAL ECONOMICS **AEC**

**Department of Agricultural, Food
and Resource Economics
College of Agriculture and
Natural Resources**

**821A Cross Section and Panel Data
Econometrics I**

Fall. 3(3-0) Interdepartmental with Economics and Finance and Statistics and Probability. Administered by Economics. P: EC 820B
SA: EC 821

Analyses of systems of equations, panel data models, instrumental variables and generalized method of moments, M-estimation, quantile regression, maximum likelihood estimation, binary and multinomial response models, Tobit and two-part models, and other selected topics.

822A Time Series Econometrics I

Fall. 3(3-0) Interdepartmental with Economics and Finance and Statistics and Probability. Administered by Economics. P: EC 820B
SA: EC 822

Analyses of time series regression, stationary time series analysis, ARMA models, Wold decomposition, spectral analysis, vector autoregressions, generalized method of moments, functional central limit theorem, nonstationary time series, unit root processes, cointegration, and other advanced topics.

822B Time Series Econometrics II

Spring. 3(3-0) Interdepartmental with Economics and Finance and Statistics and Probability. Administered by Economics. P: EC 822A

Analyses of multivariate time series, time series volatility models, long memory, nonlinear time series models, and other advanced topics.