PG/PhD: Open/Program Elective

Course Name: INTRODUCTION TO ECONOMETRICS
Course Code: 21HST811
Credits 3 (3-0-0)
Pre-Requisite: Economics/Statistics/Research Methodology

Course Contents
  ➢ Concept and nature of Econometrics, Methodology of Econometrics

  ➢ Estimation & testing of hypothesis

  ➢ Nature of Regression Analysis, Two Variable Regression Analysis: meaning, assumptions of least squares, properties of least square estimator. Regression analysis; analysis of variance.

  ➢ Multiple Regression Analysis: meaning, assumptions and interpretation

  ➢ Dummy Variable Regression Model: nature of dummy variables, ANOVA models, use of dummy variables in seasonal analysis

  ➢ Multicollinearity: nature, detection

  ➢ Specification Error

Reference Books

  1. Business Research Methods, Zikmund William G; Dryden Press

  2. Basic Econometrics, Damodar N.Gujarati; McGraw Hill

  3. Introduction to Econometrics, Christopher Dougherty; Oxford University Press

  4. Econometrics by Example, Damodar N.Gujarati; Palgrave Macmillan.