

PG/PhD: Open/Program Elective

INTRODUCTION TO ECONOMETRICS (HST 606)

Credits 3

(3-0-0)

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 and 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