

C. U. SHAH UNIVERSITY WADHWANCITY



Faculty : Arts & Humanities
Department : Economics
Branch : B.A. Economics
Semester : V
Name of Subject : **Introductory Econometrics**
Subject Code : 4AH05IES1

TEACHING & EVALUATION SCHEME:

Subject Code	Name of the Subject	Teaching Scheme (Hours)				Evaluation Scheme								
		Th	Tu	P	Total	Theory					Practical (Marks)			Total
						Sessional Exam		University Exam		Total	Pr/Viva	T W	Total	
						Marks	Hrs	Marks	Hrs					
4AH05IES1	Introductory Econometrics	3	0	0	3	30	1.5	70	3	100	-	-	-	100

Objectives:

This course provides a comprehensive introduction to basic econometric concepts and techniques. It covers statistical concepts of hypothesis testing, estimation and diagnostic testing of simple and multiple regression models. The course also covers the consequences of violations of assumptions and their detection/treatment.

Course Outline:-

- Basic idea about data collection through primary survey
- How to apply Ordinary least square technique for
- estimation of regression coefficients
- How to judge the statistical significance of an estimated coefficient
- How a hypothesis can be generated
- Formulation and estimation of a multiple regression model
- assumptions for application of OLS regression

- explanatory variable and also over all model
- Impacts for the violation of one of the important
- Hypothesis testing Level of significance z test , t test, f test

Unit No.	Content	Maximum Hours
0	Prerequisites	02
1	Introduction to Econometrics Nature meaning and scope of Econometrics ,difference between economics and econometrics ,econometrics model ,estimation of econometrics	10
2	Hypothesis testing and correlation Type - I Type II error , one tail and two tailed test ,level of significance z test , t test f test X ² (chi) Square test Correlation - Meaning types with sactered diagram Karl Pearson's coefficient of correlation Rank correlation .	10
3	Regression Analysis - I Introduction random variable assumption of simple regression model ordinary least square properties of OLS estimation , Goodnesses fit r ² .	10
4	Regression Analysis - II Concept of multiple regression violation of the OLS assumption and problem of Heteroscedasticity, Autocorrelation and multicollinearity .	13
Total Hours		45

Reference:

1. Damodar Gujarati - Essentials of Econometrics
2. Neeraj R. Hatekar - Principles of Econometrics
3. D.M.Madnani - Theory' of Econometrics
4. G.S.Maddala - Introductory Econometrics.
5. Basic Econometrics- (Gujarati Medium) Kirit Joshi