

C. U. SHAH UNIVERSITY WADHWANCITY



Faculty : Arts & Humanities
Department : Economics
Branch : B.A. Economics
Semester : VI
Name of Subject : **Advance Econometrics**
Subject Code : 4AH06AES1

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					
4AH06AES1	Advance 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	Mathematical, Statistical and subjective destination of probability , Rules of probability, Discrete and continuous probability Distribution Mathematical Expectation and its rules.	10
2	Central limit theorem and its importance point estimation and internal estimation , properties of intel estimators	10
3	Bionomical ,Normal ,x2 ,F and T Distribution and properties	10
4	Market model and macro model with examples , Identification problem in simple model and its condition	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