School of Undergraduate Studies

Ambedkar University Delhi

Course Outline

Time Slot-_____

Course Code: SUS1EC111

Title: Introduction to Econometrics

Type of Course: Discipline (Economics)

Cohort for which it is compulsory: BA Honours Economics

Cohort for which it is elective: All other Majors

No of Credits: 4

Semester and Year Offered: VI

Course Coordinator and Team: TBA

Email of course coordinator:

Pre-requisites: Statistical Methods of Economics

Aim: This course shall introduce the approach of unifying the theoretical and empirical dimensions of economic analysis. Basic econometric methods like simple and multiple linear regression analysis will be discussed with an emphasis on their applications and the issues that have to be confronted in that process.

Brief description of modules/ Main modules:

1. Nature and Scope of Econometrics
2. Review of Statistical Concepts.
3. Simple Linear Regression Model: Two Variable Case.
4. Multiple Linear Regression Model
5. Violations of Classical Assumptions
6. Specification Analysis

Assessment Details with weights:

Reading List:

1. D. N. Gujarati, Basic Econometrics, McGraw Hill, 4 th edition, 2003.
2. D. N. Gujarati and D.C. Porter, Essentials of Econometrics, McGraw Hill, 4th edition,International Edition, 2009.
3. J.M. Wooldridge, Introductory Econometrics: A Modern Approach, Cengage Learning, 2009.
4. W.H. Greene, Econometric Analysis, Pearson Education India, 2003.

ADDITIONAL REFERENCE: