Econometrics with EViews

Objective

The purpose of this course is to provide the participants with the necessary econometric theory and concepts, and practical training to become sound applied economists who know what econometric methods to use in different circumstances and how to interpret and appraise the results of the empirical analysis. The main objective of the course is to enable the participants to perform the econometric analysis with EViews software.

Contents

1. Introduction to Econometrics
2. Simple Linear Regression Analysis
3. Multiple Linear Regression Analysis
4. Detection, Consequences, and Remedial Measures of
   (i) Multicollinearity (ii) Autocorrelation
   (iii) Heteroscedasticity (iv) Model Specification Errors
5. Regression Analysis with Dummy Variables
6. Regression Analysis with Time Series Data
7. Regression Analysis with Panel Data

Recommended Books

1. Gujarati, D. N, and Sangeetha (2007*). Basic Econometric*. McGraw-Hill Companies.
2. Koutsoyiannis, A. (1992). *Theory of Econometrics*. Macmillan Education Ltd.
3. Waheed, A. (2020). Quantitative Research Methods: A Practical Approach. Royal Book Company.

Note: 1. The duration of the course is 10 weeks.
2. Total 10 lectures of two hours duration will be delivered.
3. Class time will be from 7:00 pm to 9:00 pm, once a week.
4. Atleast 75% attendance is required to get a certificate.