B.Com. Sem. VI

Econometrics- Syllabus

Unit	Title	Details of Topics
Unit 1	**Introduction to correlation and regression**	Meaning and definition ; correlation co-efficient: Pearson's *r*, rank correlation coefficient, regression technique,
Unit 2	**Simple linear regression**	simple linear regression, Least squares method, Accuracy of results, coefficient of determination, high R^2, relevance and significance of estimated coefficients, presentation of estimation results;
Unit 3	**Trend Analysis**	Changes in trend and slope, gradual changes in trend: estimation of non-linear trends, polynomial forms, higher order polynomials, log-transformed forms, inverse forms,
Unit 4	**Multiple regression models**	Multiple independent variables, the problem of irrelevant independent variables: adjusted R^2, significance of coefficients taken together: F test, choosing the correct functional form;
Unit 5	**Econometric modeling and problems**	Problems of Multicollinearity, heteroskedasticity and autocorrelation; cross-section and time-series regression analysis, Stationary and non-stationary time series, Lagged dependent variables/autoregressive models, dummy variable regression, qualitative/categorical dependent variable regression, logit, probit and binomial regression models

Books Recpmmended :

1. D.N.Gujarati, G.C. Porter, S. Gunasekar, Basic Econometrics, TMH publication, New Delhi,
2. J.M.Woolridge, Introductory Econometrics: A modern approach, 4th edn, Cengage learning
3. Levin and Rubin, Statistics for Management, TMH publication.
4. B.H. Baltagi, Econometrics, Springer,
5. Barreto and Howland, Introductory Econometrics, , Cambridge University Press
6. H.R. Seddighi, Introductory Econometrics: A practical approach, Routledge
7. Deepak K. Gupta, Analyzing public policy; concepts, tools and techniques, CQpress,