Type/Status : Core

Course Code **: SOST 41414**

Title **: Applied Econometric**

Learning Outcomes : Completion of this course unit student be able to acquire a theoretical and practical knowledge to empirical testing and verifying economic theories.

Course Content :

- Methodology of econometric research
- Regression analysis: two variable regression model, multiple regression model, relaxing the assumption of the classical model, Heteroscedasticity, Autocorrelation, Multicollinearity, general least square method, non-linear regression models.
- Qualitative response regression models, Linear Probability Model (LPM), Logit Model, Probit Model, Panel Data Regression model
- Dynamic econometric models: Distributes-Lagg model, Autoregressive Model.
- Simultaneous Equation System: introduction, identification problem, simultaneous equation methods.
- Time series Analysis: concept of forecasting, estimation of the models using computer packages.

Methods of teaching and learning: lectures, classroom test and computer applications.

Assessment scheme:

Assignment	20%
Semester end examination	80%

Recommended reading:

Gujarati, Damodar, N. (2004), *Basic Econometrics,* Tata McGraw-Hill, New Delhi.

Koutsoyiannis, K. (2001), *Theory of Econometrics: An Introductory Exposition of Econometric Methods,* 2nd Edition, PALGRAVE, New York

Madala, G.S. (1992). *Introduction to Econometrics*, Macmillan, New York

Pindyck, R.S and D.L Rubinefeld. (1990). *Econometric Models and Econometric Forecasts,* 4th Edition, McGraw-Hill, New York.