



A. Division INSTITUTION ON THE DIVISION LINE

Gujarat Damodar Basu Economics Lecturer

Kennedy Peter A Guide to Econometrics

The M. P. Press

COURSE OBJECTIVES

The student will be able to:

1. explain the basic concepts of regression analysis;

2. apply regression

3. apply regression techniques to economic problems.

3. explain the potential problems encountered when

4. develop forecasts using price indexes, smoothing and

5. apply regression

COURSE CONTENT

1. Basic concepts of regression analysis.

2. Specification, estimation and the assumptions of the simple regression function. Properties of the least squares estimator etc.

3. The method of ordinary least squares (OLS).

4. The normality assumption.

5. Interval estimation and hypothesis testing.

6. Prediction in the linear regression model.

7. Functional form in the variables.

8. Multiple linear regression: specification.

9. Multiple linear regression: estimation (OLS).

10. Goodness of fit.

11. Interval estimation and hypothesis testing.

12. Linear coefficient restrictions.

13. Functional forms in the variables.

14. Dummy variable regressors and covariance analysis.