

APPLIED ECONOMETRICS

UNIT-1

Systems of Equations-Seemingly Unrelated Regression (SUR) Model-Recursive equation system-Simultaneous equation model-Identification-Estimation

UNIT-2

Multivariate Analysis-Discriminant Analysis-Factor Analysis-Principal Component Analysis-Multi-Dimensional Scaling-Cluster Analysis-Lab-Using Econometric Softwares

UNIT-3

Model with Limited Dependent and Qualitative variables-Binary choice models-Linear probability model-Probit and Logit models-Multi response models-Multinomial logit and ordered probit models-Truncated and Censored Regression Models-Lab-Using Econometric Softwares

UNIT-4

Time Series Analysis-Stationarity-Autocorrelations and Partial Autocorrelation Functions-Unit roots and Unit root tests-ARIMA modeling-ARCH/GARCH models-VAR models-Cointegration-Engle-Granger and Johansen procedures-ARDL model- Lab-Using Econometric Software

UNIT-5

Models for Panel Data: Fixed Effects and Random Effects method-Dynamic Panel Data models-Lab-Using Econometric Softwares

References:

1. Baltagi, B.H., "*Econometric Analysis of Panel Data*", 4th Edition, John Wiley (2008)
2. Enders, Walter, "*Applied Econometric Time Series*", 3rd Edition, Wiley (2009)
3. E. Brian S and Dunn, Graham, "*Applied Multivariate Data Analysis*", 2nd Edition Pearson (2001)
4. Greene, W., "*Econometric Analysis*", Pearson (2008)
5. Johnston, J. and John DiNardo, "*Econometric Methods*", 4th Edition, McGraw-Hill, London (1997)

Senate

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