NIRMA UNIVERSITY
Institute of Management
Master of Business Administration (Full Time)Programme

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Course Code	**MFT5GEXX19**
Course Title	**Introduction to Econometrics**

Course Learning Outcomes (CLO):

At the end of the course, students will be able to:

1. Develop an understanding about the basic concept and tools in Econometrics.
2. Evaluate the issue which arises in the formulation, validation and use of econometric model.
3. Interpret the empirical results.

Syllabus

Syllabus	Teaching Hours
Unit I: Introduction to Business Forecasting • Introduction to Econometrics • Ordinary Least Square Method • Regression Analysis	07
Unit II: Econometrics Models • Two Variable Model: Hypothesis Testing, • Multiple Regression Model: Hypothesis Testing • Functional Forms • Dummy Variables Regression Models • Model Selections: Criteria and Testing • Multicollinearity, Heteroscedasticity, Autocorrelation	08

Suggested Readings:

1. Greene, William H., *Econometric Analysis*, Prentice-Hall, Inc.
2. Gujarati, D. N.& Sangeetha, *Basic Econometrics*, McGraw Hill, New Delhi.
3. Maddala, G.S. *Introduction to Econometrics*, John Wiley & Sons, Inc.
4. Ramanathan, Ramu, *Introductory Econometrics: With Applications*, Thomson Asia,
5. Wooldridge, Jeffrey M., *Introductory Econometrics: A Modern Approach*, South-Western College Publishing.

w.e.f. Academic Year 2019-20 and onwards