

Online Teaching

Lecture Schedule

Time: 12:00 -- 1:00 (Excluding holidays)

M.A. Economics

Semester: 3rd Semester (July-December, 2020)

Course Title: Basic Econometrics

Course Code: MAE-333

Faculty Incharge: Dr. Irfan Ahmad Sofi

Lecture No.	Date	Contents	Teaching Method
		Unit-I: Basic Econometrics	Zoom Lecture
L1	17-08-2020	Nature, meaning of Basic Econometrics	Zoom Lecture
L2	18-08-2020	Scope of Econometrics	Zoom Lecture
L3	19-08-2020	Methodology of Econometrics	Zoom Lecture
L4	20-08-2020	Nature and types of Data for econometrics	Zoom Lecture
L5	21-08-2020	Concept of Population and sample Regression Function	Zoom Lecture
L6	22-08-2020	Linear regression model – Assumptions	Zoom Lecture
L7	24-08-2020	Estimation (through OLS approach) and properties of estimators	Zoom Lecture
L8	25-08-2020	Estimation (through OLS approach) and properties of estimators	Zoom Lecture
L9	26-08-2020	Gauss-Markov Theorem	Zoom Lecture
L10	27-08-2020	Interval estimation and Hypotheses testing	Zoom Lecture
L11	28-08-2020	Tests of significance and confidence interval approach	Zoom Lecture
L12	31-08-2020	Tests of significance and confidence interval approach	Zoom Lecture
		Unit II: Extension of Two Variable Linear Regression Models	
L13	01-09-2020	Functional forms of Regression Models	Zoom Lecture
L14	02-09-2020	Log-Linear Model	Zoom Lecture
L15	03-09-2020	Semilog Models	Zoom Lecture
L16	04-09-2020	Reciprocal Models	Zoom Lecture
L17	05-09-2020	Logarithmic Reciprocal Model	Zoom Lecture
L18	07-09-2020	Multiple Regression Model	Zoom Lecture
L19	08-09-2020	Multiple Regression Model– Assumptions	Zoom Lecture
L20	09-09-2020	Multiple Regression Model– Assumptions and Estimation	Zoom Lecture
L21	10-09-2020	Multiple Regression Model– Assumptions and Estimation	Zoom Lecture
L22	11-09-2020	Concept of Coefficient of Determination for	Zoom Lecture

		Linear Regression Model	
L23	12-09-2020	Concept of Coefficient of Determination for Multiple Regression Model (r^2 and R^2 And Adjusted R^2)	Zoom Lecture
L24	14-09-2020	Concept of Coefficient of Determination for Multiple Regression Model (r^2 and R^2 And Adjusted R^2)	Zoom Lecture
		Unit III: Problems in Regression Analysis	
L25	15-09-2020	Multicollinearity– reasons,	Zoom Lecture
L26	16-09-2020	Multicollinearity– consequences	Zoom Lecture
L27	17-09-2020	Multicollinearity– methods of detection,	Zoom Lecture
L28	18-09-2020	Multicollinearity– important remedial measures.	Zoom Lecture
L29	19-09-2020	Heteroscedasticity- reasons,	Zoom Lecture
L30	21-09-2020	Heteroscedasticity- consequences	Zoom Lecture
L31	22-09-2020	Heteroscedasticity- methods of detection (Spearman rank correlation test, Goldfeld and Quandt test, Glejser test)	Zoom Lecture
L32	23-09-2020	Heteroscedasticity- important remedial measures;	Zoom Lecture
L33	24-09-2020	Autocorrelation- reasons	Zoom Lecture
L34	25-09-2020	Autocorrelation- consequences	Zoom Lecture
L35	26-09-2020	Autocorrelation- methods of detection (Durbin-Watson statistic)	Zoom Lecture
L36	28-09-2020	Autocorrelation- important remedial measures	Zoom Lecture
Test	28-09-2020	Test of Unit 1-3	Google Class Room
		Unit IV: Dummy Variable and Qualitative Response Models	
L37	29-09-2020	Dummy variable – use of dummy variables	Zoom Lecture
L38	30-09-2020	Dummy variable – use of dummy variables	Zoom Lecture
L39	01-10-2020	Regression with dummy dependent variables for measuring the change of parameter	Zoom Lecture
L40	03-10-2020	Regression with dummy dependent variables for measuring the change of parameter	Zoom Lecture
L41	05-10-2020	Qualitative Response Models- linear probability model	Zoom Lecture
L42	06-10-2020	Qualitative Response Models- linear probability model	Zoom Lecture
L43	07-10-2020	Logit Model	Zoom Lecture
L44	08-10-2020	Logit Model	Zoom Lecture
L45	09-10-2020	Probit Model	Zoom Lecture
L46	10-10-2020	Probit Model	Zoom Lecture
L47	12-10-2020	Tobit Model.	Zoom Lecture
L48	13-10-2020	Tobit Model.	Zoom Lecture
		Unit V: Dynamic Econometric Models	
L49	15-10-2020	Autoregressive and distributed lag models	Zoom Lecture
L50	16-10-2010	Autoregressive and distributed lag models	Zoom Lecture
L51	17-10-2020	Role of lag in economics	Zoom Lecture

L52	19-10-2020		Zoom Lecture
L53	20-10-2020	Endogenous lagged variable– Koyak geometric lag model	Zoom Lecture
L54	21-10-2020	Endogenous lagged variable– Koyak geometric lag model	Zoom Lecture
L55	22-10-2020	Nerlove's Partial adjustment model	Zoom Lecture
L56	23-10-2020	Nerlove's Partial adjustment model	Zoom Lecture
L57	27-10-2020	Cagan's adaptive expectations model	Zoom Lecture
L58	28-10-2020	Cagan's adaptive expectations model	Zoom Lecture
L59	31-10-2020	Exogenous lagged variable–Almon approach to distributed-lag models	Zoom Lecture
L60	02-11-2020	Exogenous lagged variable–Almon approach to distributed-lag models	Zoom Lecture
Test	02-11-2020	Test of 4-5	Google class room

**Faculty Incharge:
Dr. Irfan Ahmad Sofi**