

Form (H)
Short course description

Course title: Econometrics	Course number and code: STAT 402
Previous course requirement: STAT 332	Language of the course:
Course level: Elective course	Effective hours: 2 (2+0+0)

Course description

Simple and Multiple regression models - Non-Linear regression models - Dummy Variables - Multi-collinearity Problem-Identification Errors - Generalized Least Square Method - Heteroscedasticity. Problem - Autocorrelation Problem - Time series models - Simultaneous Equations - Errors in variables.
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Course objectives

<ul style="list-style-type: none"> • Give students theoretical and practical background on the use of statistical models in the econometrics.
<ul style="list-style-type: none"> • Student knows how to build or construct the economic model and economic relations
<ul style="list-style-type: none"> • Discuss the concept of dummy variables and general form of multi-regression model
<ul style="list-style-type: none"> • Econometrics problems and how to remedy it

Learning outcomes (understanding, knowledge, and intellectual and scientific skills)
After studying this course, the student is expected to be able to:

<ul style="list-style-type: none"> • Describe the basic principles of the Simple and Multiple regression models
<ul style="list-style-type: none"> • Non-Linear regression models - Dummy Variables
<ul style="list-style-type: none"> • Demonstrate the knowledge of the types of errors. Time series models- Simultaneous
<ul style="list-style-type: none"> • Explain the meaning of statistical tests and decisions making.
<ul style="list-style-type: none"> • Interpret the relevant statistical literature

Textbook adopted and supporting references

Title of the book	Author's name	Publisher's name	Date of publication
Basic Econometrics	Damodar N. Gujarati, and Dawn C	McGraw Hill	2015
Introduction to Econometrics	Gary Koop	Wiley	2008
Econometrics	Franco Peracchi	Wiley	2000