



Stella Centre for Effective Education & Development (SCEED),
Stella Maris College (Autonomous) Chennai
in collaboration with
The Indian Econometric Society (TIES)
is organising a Ten-day Refresher Course in Econometrics
for Faculty and Research Scholars.

Date : November 04 - 14, 2019
Time : 8.30 a.m. to 12.30 p.m.
& 1.00 p.m. to 2.0 p.m. (5 hrs per day)
Venue : Stella Maris College
Room : F O - 1 Lab

About the Refresher Course

The focus of this refresher course is to train young faculty and research scholars to confidently undertake teaching Econometrics effectively with emphasis on applications using real data sets and statistical software.

Need for the Course

Econometrics has become an established discipline much sought after by research scholars and student community. However, the challenge facing academicians is to promote effective teaching of the subject. Also, as the demand for graduates with data analytical skills has accelerated rapidly, this course promises to equip the participants with tools of analysis to carry out empirical research in any discipline.

Registration Fees : Rs. 3500

Programme Schedule

Introduction

Econometrics – Definition

Classical Econometric Methodology – Analysis of an economic problem

Two/ Three (Multiple) Variable Linear Regression Model

PRF and SRF, Methods of OLS, Assumptions, Derivation of OLS estimator and its properties, Standard Error, Gauss Markov Theorem- Derivation, Coefficient of determination, Hypothesis testing, Estimation of a two variable model

Functional form of regression models

Econometric Model with Qualitative Independent Variables

Simultaneous Equation Models

Introduction to simultaneous equation models

Simultaneous equation bias- Simple Keynesian model of income determination

Problems in estimation: Multicollinearity, Heteroscedasticity, Autocorrelation

Note: Participants are requested to bring Notebooks for the Refresher Course. Also, they will make their own arrangements for food and accomodation.