

# UNDERSTANDING ECONOMETRICS

For example,

$$y=f(X_1, X_2, \dots, X_n)$$

$$\text{Marks} = f(\text{Study Hour})$$

↑  
 $\text{Marks} = \text{Study Hour}$   
↑

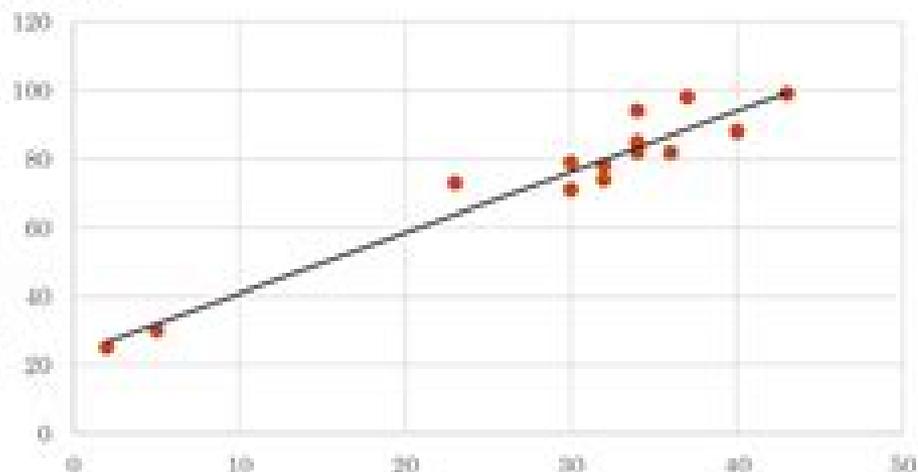
Here,

$y$  = dependent variable

$X$  = independent variables

$f$  = function

Marks



Study Hour

# Basic Econometrics Concepts

**Dr.M.Chitra**



## **Basic Econometrics Concepts:**

*A Guide to Basic Econometric Techniques* Elia Kacapyr, 2015-03-04 This economical text is intended for use as a universal supplement to introductory econometrics courses This edition contains two new chapters on economic forecasting Extensive online supplements include teaching PowerPoints solutions to test questions problems new instructor questions and software programs with data to download

**Basic Econometrics** Dr.M.Chitra, This book is a guide for students who are studying econometrics as a course in their programme There are 5 modules or units in this study material The first unit explicate from the origin of econometrics meaning definition need econometrics as a separate discipline the scope of econometrics Methodology of Econometrics Reasons for introduction of stochastic error term the difference between economic and econometric model and limitation The second unit depicts about the simple linear regression in the aspects of its assumptions derivations of its estimation of parameter value properties and its technical note applications of simple linear regression with examples The third unit is the extension of simple linear regression as multiple regression with basic input with examples for applying in reality The fourth unit briefly explains the violations of assumptions such as multicollinearity homoscedasticity autocorrelation and specification errors in the aspects of causes consequences way of diagnostic the presence or absence and the remedies to rectify the issues The fifth module or unit introduces about the qualitative response models with dummies distributed lag models with importance s of lag analysis of variance analysis of covariance comparison of analysis of variance and analysis of covariance The last unit attempted to explain about the free open source software Gretl to apply in need of finding solution to an economic phenomenon The Glossary is attached in the annexure for a better understanding the terminology of econometrics which will support to face multiple choice questions of any competitive examinations in national and state level In Simple words this book is a guide to get the knowledge of econometrics and apply the same into reality wherever necessary

**Essential Econometric Techniques** Elia Kacapyr, 2022-03-13 Now in its third edition *Essential Econometric Techniques A Guide to Concepts and Applications* is a concise student friendly textbook which provides an introductory grounding in econometrics with an emphasis on the proper application and interpretation of results Drawing on the author s extensive teaching experience this book offers intuitive explanations of concepts such as heteroskedasticity and serial correlation and provides step by step overviews of each key topic This new edition contains more applications brings in new material including a dedicated chapter on panel data techniques and moves the theoretical proofs to appendices After Chapter 7 students will be able to design and conduct rudimentary econometric research The next chapters cover multicollinearity heteroskedasticity and autocorrelation followed by techniques for time series analysis and panel data Excel data sets for the end of chapter problems are available as a digital supplement A solutions manual is also available for instructors as well as PowerPoint slides for each chapter *Essential Econometric Techniques* shows students how economic hypotheses can be questioned and tested using real world data and is the ideal supplementary text for all introductory

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**Notes on Basic Concepts for Initiation in ECONOMETRICS** Cesar Gallo,2021-06-17 This book offers a set of notes about basic concepts to introduce Econometrics It is not a textbook on Econometrics The objective is to offer a shorter and

easier way to learn the basic concepts by using mainly matrix methods that provide the student with a global vision of what this discipline is about and its usefulness in economic research To achieve this objective the emphasis is placed on understanding the concepts These notes can be useful to both undergraduate students and graduate students who are going to study subjects related to this discipline for the first time However it is necessary to emphasize that students must have basic knowledge of differential calculus in particular optimization along with matrix algebra and statistics These concepts are not discussed in this book The notes are presented in four chapters The first one offers an introduction with basic definitions and a general presentation of different types of models In the second chapter the classical linear regression model is introduced by applying a matrix approach Assumptions are discussed in detail and the least squares estimation method is also developed The third chapter provides a brief introduction to dynamic models and time series The last chapter deals with the evaluation of the econometric model which is explained in two parts The first one addresses the problems of model specification while the second one deals with the violation of the assumptions about disturbances

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