

1.	Title of the Course	Fundamentals of Econometrics
2.	Course Number	HS6029
3.	Status of the Course	Elective
4.	Structure of Credits	3-0-0-3
5.	Offered To	PG
6.	New Course/Modification to	New
7.	To be Offered by	Department of Humanities and Social Sciences
8.	To take effect from	January 2020
9.	Prerequisite	Nil
10.	Whether approved by the Department	Yes
11.	Course Objective: To focus on the estimation, inference, and identification of linear models and their application to real-world problems.	
12.	Course Content: Classical linear regression model; OLS derivation and its properties; Multiple regression analysis; Interpreting multiple regression coefficients; Multiple regression analysis with qualitative information specification; Relaxing OLS assumptions: Heteroskedasticity; Multicollinearity; Auto-correlation; Introduction to time series analysis.	
13.	Text book(s): 1. Gujarati D N, <i>Basic Econometrics</i> , Tata McGraw-Hill Education (2009). 2. Wooldridge J M, <i>Introductory Econometrics: A Modern Approach</i> , Nelson Education (2015).	
14.	Reference(s): 1. Draper N R and Smith H, <i>Applied Regression Analysis</i> , John Wiley & Sons (2014). 2. Montgomery D C, Peck E A and Vining G G, <i>Introduction to Linear Regression Analysis</i> , John Wiley & Sons (2012). 3. Stock J H and Watson M W, <i>Introduction to Econometrics</i> , Addison Wesley (2003).	