Name of the Programme: MSc Integrated
Course Code: IMC- 404
Title of the Course: Econometrics I
Number of Credits: 4(4L-0T-0P)
Effective from AY: 2021-22

Prerequisites for the Course:	Understanding of probability and statistics	
Objective:	Equip the students to make sense of empirical data using multiple variables and analytical approaches	
Content:	**Module 1:** The Nature of Econometrics and Economic; Regression Analysis with Cross-Sectional Data; The Simple Regression Model	12 hours
	Module 2: Multiple Regression Analysis: Estimation and Inference; OLS Asymptotics	12 hours
	Module 3: Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables; Heteroskedasticity; Other Specification and Data Issues	12 hours
	Module 4: Regression Analysis with Time Series: Basic Regression Analysis with Time Series Data; Serial Correlation and Heteroskedasticity in Time Series Regressions	12 hours
Pedagogy:	Lectures/ tutorials/assignments/self-study	
Reference/ Readings:	Essential Reading Wooldridge, J. (2018). *Introductory econometrics: A modern approach* (7th edition). Cengage Learning. Additional Reading Angrist, J. D., &Pischke, J.-S. (2009). *Mostly harmless econometrics: An empiricist's companion*. Princeton University Press. Heiss, F. (2020). *Using R for introductory econometrics*.https://elopage.com/s/florian-heiss/using-r-for-introductory-econometrics	
Course Outcomes:	1. Understand and apply econometric principles and techniques. 2. Analyze economic data and estimate relationships between variables. 3. Use statistical software for econometric analysis. 4. Interpret and evaluate econometric results.	