

This course helps students to form a foundation in econometric analysis especially those related to modern economic research. Modern econometric skills will be introduced to students through lectures and computer based class projects. The course emphasizes applications of econometric techniques rather than econometric theories. Statistical package will be used to illustrate analysis of real-world data. The main topics covered are: Multiple Regression Analysis (Estimation and Inference), Dummy Variables, Multicollinearity, Heteroscedasticity, Autocorrelation, Binary Choice Model, Panel Regression, and Bayesian Estimation