Stat-316 Statistical Data Analysis V

50 Marks: 02 Credits

Number of Class: 20-26

Group A (Econometrics): 30 Marks

Estimation of models in presence of multicollinearity, heteroscedasticity, autocorrelation, tests and remedial measures of multicollinearity, heteroscedasticity, autocorrelation, different procedures of model specification error, regression with dummy variables, probability models, estimation of different dynamic econometric models, detecting autocorrelation in autoregressive model by Durbin H-test, Granger causality test.

Group B (Time Series Analysis): 20 Marks

Measurement of secular trend, seasonal, cyclical and irregular components, time series plot, estimation and forecasting by moving average (MA), weighted MA, exponential smoothing, AR, ARMA, ARIMA, SARIMA etc., correlogram analysis, spectral decomposition, VAR model, cointegration analysis.