README: Module Materials for Introductory Econometrics

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📁 Folder Overview

This folder contains all core materials for the module **Introductory Econometrics**, including lecture slides, outlines, assignments, and supplementary resources as well as programme related information.

File Name	Description	Week
1_Introduction_to_the_module.pdf	Overview of the module, definitions, background, assessment format, suggested reading list	Week 1
2_Probability_for_Econometrics.pdf	Revision for related probability concepts for Econometrics, Maths Primer, Random Variables, Probability Distributions, Expected Value, Variance, Covariance and their rules, Continuous RV and Normal Distribution, and relevant reading list	Week 2
3_Statistics_for_Econometrics.pdf	Revision for related probability concepts for Econometrics, Random variable and population, Statistical Inference, Sampling Distribution, Estimate and estimator, Expected value of sample means, Variance of sample means, Properties of an	Week 3

File Name	Description	Week
	Estimator, and relevant reading list	
4_Simple_ Linear_Regression_Part_1.pdf	Introduction to the concept of least-square, interpretation of linear equation, error terms, an Economic Model, Econometric Model, The Nature of Regression Analysis, Estimating the Regression Parameters with least-square method, Interpretation the estimated coefficient, and relevant reading list	Week 4
5_Simple_Linear_Regression_Part_2.pdf	Assumptions of OLS and G-M condition, Properties of the OLS estimator, Variance of OLS Estimator, Statistical Inference, Measuring Goodness-of-fit, and relevant reading list	Week 5
6_Multiple_Regression_Part_1.pdf	Estimating the Parameters of the Multiple Regression Model, Interpretation and Prediction, Sampling Properties of the Least Squares Estimators, Measuring goodness of fit in multiple regression, F-test for overall significance, and relevant reading list	Week 6
7_Multiple_Regression_2.pdf	Modelling specification and related issues, F-test for Joint Significance, F-test for	Week 7

File Name	Description	Week
	Linear Restrictions, Multicollinearity, Reliability and Validity in Regression-Based Analytics, and relevant reading list	
8_Further_Topics_in_Regression.pdf	Modelling Issues (Functional Form), Polynomial and Logarithmic Transformations and interpretations, Interaction Models (Moderating effect), Guides on Choosing a Correct Functional Form, and relevant reading list	Week 8
9_Dummy_(Indicator)_Variables	Indicator (Dummy) Variables, Applying Indicator Variables for Two groups, Indicator Variables for more than Two groups, Slope Dummy Variables, Testing joint significance of qualitative factors, and relevant reading list	Week 9
10_Heteroscedasticity_and_Autocorrelation.pdf	The Nature of Heteroscedasticity and how to detect it, Sources and consequences of Heteroscedasticity, Remedial Measures, The Nature and source of Autocorrelation and how to detect it, Consequences and remedial measures of Autocorrelation, and relevant reading list	Week 10

File Name	Description	Week
BUSI2053_Module_Outline.pdf	Module particulars, consultation hours, Full syllabus, assessment breakdown, and weekly topics.	All
BUSI2053_ 2023_24_Exam_paper.pdf	Past exam paper for 2022-23 academic year	All
BUSI2053_2022_23_Exam_paper	Past exam paper for 2023-24 academic year	All
Solutions_for_BUSI2053_2022_23_Exam_paper.pdf	Suggested solutions for questions in 2022-23 exam paper	All
Solutions-for_BUSI2053_2023_24_Exam_paper.pdf	Suggested solutions for questions in 2022-23 exam paper	All
UG_Student_Handbook.pdf	General and administrative information for Undergraduate students and rules, requirements, procedures	All