

MODULE ONE: BASIC ECONOMETRICS

Part One

1-Basics of econometrics & Methods of estimation: causality, regression

2-Type of statistical analysis: descriptive statistics, statistical inference

3-Type of statistical data: ordinal, nominal, binary, time series, panel and cross section.

4-Basic statistics: Mean, variance, Random variable, standard deviation

5-Hypothesis testing: Normal distribution, t values, Significance levels

6-Classical Linear regression



M&S
RESEARCH
HUB

MODULE ONE: BASIC ECONOMETRICS

Part Two



- 1- Guass Markov, BLUE and Ordinary least square method
- 2- Problem of data specification: violation of assumptions, autocorrelation, collinearity, etc.
- 3- Correlation coefficient (r) and coefficient of determination (R^2)
- 4- Collinearity: testing and solving
- 5- Autocorrelation: testing and solving
- 6- Normality: testing and solving
- 7- Heteroscedasticity: testing and solving
- 8- Dummy variables
- 9- GLS, WLS and FGLS methods