STELLA MARIS COLLEGE (AUTONOMOUS), CHENNAI
Course Schedule: November 2023 - April 2024

Department : **Economics**

Name of the Faculty : **Dr. J. Regi Manimegala**

Course Title : **Econometric Methods II**

Course Code : **19EC/PC/EM44**

Shift : **I**

Week & No. of hours	Units & Topics	Teaching Methodology	Text & References	Method of Evaluation
Nov 22 – 23, 2023 (Day Order 1 & 2)	**Unit 1: Problems in Estimation – Violation of the OLS assumptions** Multicollinearity: Nature,	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I
Nov 24-30, 2023 (Day Order 1 to 6)	**Unit 1: Problems in Estimation – Violation of the OLS assumptions** 1.1 Multicollinearity: consequences, tests for detection and remedial measures 1.2 Heteroscdasticity: Nature and consequences	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I
Dec 1-7, 2023 (Day Order 1 to 6)	1.2 Heteroscedasticity: Detection and Remedial measures 1.3 Autocorrelation: Nature, consequences, detection and remedial measures	Lecture & Problem assignments	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I IIIrd Component (1) Quiz
Dec 8-9, 2023 (Day Order 1, 3)	**Unit 2: Simultaneous Equation Models**: 2.1 Introduction	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I
Dec 11-15, 2023 (Day Order 2 to 6)	2.2 Simultaneous Equation bias-Simple Keynesian Income Determination 2.3 Identification Problem – Under identification- Exact identification, over-identification	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I
Dec 16 – 22, 2023 (Day Order 1 to 6)	2.4 Rules for identification – order condition, rule condition **Unit 3: Unit model with qualitative dependent variables:** 3.1 Logit Model- Estimation	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I

Jan 3 – 6, 2024 (Day Order 1 to 4)	3.1 Logit Model- Estimation 3.2 Probit Model - Estimation	Lecture & Problem assignments	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I
Jan 8 – 12, 2024	**C.A. Test – I**			
Jan 13, 2024 (Day Order 1)	**Unit 4: Dynamic Econometric Models**: 4.1 Role of lags in Economics and reasons for lags	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I **IIIrd Component (2)** Presentation of empirical article review
Jan 18 -20, 2024 (Day Order 4 to 6)	4.2 Auto regression and Distributed Lag models – Koyack model, Partial Adjustment Model, Adaptive Expectations Model	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A I **IIIrd Component (2)** Presentation of empirical article review
Jan 22-29, 2024 (Day Order 1 to 6)	4.3 Estimation of autoregressive models 4.4 Causality in Economics – Granger Test	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	C.A II
Jan 30 – Feb 2, 2024 (Day Order 1 to 4)	Unit 5: Time Series Analysis: 5.1 Introduction to time series data and analysis 5.2 Stationarity -Unit Root Test	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	CA II Data analysis
Feb 3, 2024 (Day Order 2)	5.2 Stationarity -Unit Root Test	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	CA II Data analysis
Feb 5- 6, 2024 (Day Order 5 to 6)	5.3 Cointegration tests		Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	CA II Data analysis
Feb 7 – 14, 2024 (Day Order 1 to 6)	5.4 Methods of modeling time series data – AR, MR and ARIMA	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric	**IIIrd Component** Data analysis

			theory Koutsoyiannis	
Feb 15 – 22, 2024 (Day Order 1 to 6)	5.4 Methods of modeling time series data – AR, MR and ARIMA	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	Data analysis
Feb 23 – 24, 2024 (Day Order 1 & 5)	5.4 Methods of modeling time series data – AR, MR and ARIMA	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	Data analysis
Feb 26 – Mar 1, 2024 (Day Order 2 to 6)	5.4 Methods of modeling time series data – ARIMA	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	Data analysis
Mar 2, 2024 (Day Order 1)	5.4 Methods of modeling time series data – ARIMA	Lecture	Basic Econometrics Damodar N. Gujarati &Econometric theory Koutsoyiannis	Data analysis
Mar 4 –8, 2024	**C.A. Test – II**			
Mar 9 – 16, 2024 (Day 6 & Day Order 1 to 6)	Time Series data analysis	Workshop	Economic data	Practicals using EViews
Mar 18 - 19, 2024 (Day Order 2 to 3)	Time Series data analysis	Workshop	Economic data	Practicals using EViews
Mar 20-22, 2024 (Day Order 4 to 6)	**REVISION**			