

ಮೈಸೂರು ವಿಶ್ವವಿದ್ಯಾನಿಲಯ



UNIVERSITY OF MYSORE
(Estd.1916)

CERTIFICATE COURSE
in
APPLIED ECONOMETRICS FOR
RESEARCH



UNIVERSITY OF MYSORE

DEPARTMENT OF STUDIES IN ECONOMICS AND CO-OPERATION
MANASAGANGOTRI, MYSURU-570 006

CERTIFICATE COURSES

[Syllabus: 2017-2018]

INSTRUCTIONS:

1. **Duration:** Certificate Course is for a duration of THREE Months
2. **Number of Credits:** Number of Credits for each Course shall be 5.
3. **Teaching Hours:** 5 Hours per week for each course. [About 60 hours for each course]
[This shall be inclusive of theory, application, practical work, tutorials, and seminars as required/applicable to each course depending on the content and approach by the faculty]
4. **Allocation of Marks: Number of Marks for Each Course: 100**
Out of 100 Marks: 70 Marks is for Theory Examination [Comprehensive end Semester Exam]
 30 Marks is for Internal Assessment [for all the Courses in 2 Semesters]
30 Marks for Internal Assessment shall have the break-up as follows:
 10 Marks for One Test
 05 Marks for One Assignment
 05 Marks for Seminar Presentation
5. **Fees Structure:**
 - Diploma Course is fully Self-Finance Course.
6. **Eligibility Criteria:**
 - Students who have completed their Bachelor's Degree with Economics as one of the Cognate Subjects, B.Sc., with Mathematics or Statistics as one of the Cognate Subjects in Bachelor's Programme, B.Com, BBM and Students with Masters' Degree in Social Science, Commerce & Management are eligible to pursue this Course.

LIST OF CERTIFICATE COURSES

Sl. No.	Title of the Certificate Course	Marks for Theory	Internal Assessment	Total Marks
1	Certificate Course in Basic Mathematics for Research	70	30	100
2	Certificate Course in Basic Statistics for Research	70	30	100
3	Certificate Course in Theory of Econometrics for Research	70	30	100
4	Certificate Course in Applied Econometrics for Research	70	30	100
5	Certificate Course in Research Methodology	70	30	100
6	Certificate Course in Statistical Software for Data Analysis	70	30	100


 CHAIRMAN
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CERTIFICATE COURSE IN APPLIED ECONOMETRICS FOR RESEARCH II

[For Research in Social Science, Commerce & Management]

Preamble: This course covers the statistical foundations of econometric theory as well as econometric methods and applications. The focus of this course will be therefore on an interface between these three facets that are essential for a proper understanding of econometric applications in economic analysis.

Module 1: Qualitative Dependent Variable Models

Nature of Qualitative Variables - Linear Probability Model - Logit Model - Probit Model - Tobit Model for Grouped and Ungrouped Data - Their Application in Economics.

Module - 2: Time Series Econometrics

Introduction - Stationary and Non-Stationary Series - Random Walk Model - Testing of Unit Root - Co-integration - Test for Co-integration - Engel-Granger Test - Johansen Test - Error Correction Model - Introduction to ARCH and GARCH Modeling - Their Application in Economics.

Module - 3: Panel Data Models

Why Panel Data? - Estimation - Fixed Effects Method - All Coefficient Constant across Time and Individuals - Slope Coefficients Constant but Intercept Varies across Individuals - Slope Coefficients Constant but Intercept Varies Over Individuals as Well as Time - All Coefficients Vary across Individuals - Random Effects Method - Fixed Effects v/s Random Effects Model - Hausman Test - Their Application in Economics.

Module - 4: Empirical Demand, Production and Investment Analysis

Static Single Equations - Demand Analysis - Theoretical Foundations of Demand Analysis - Utility Theory - Tobin's Study- Static Multiple Equations - Production Function - Neoclassical Production Function - Cobb-Douglas Production Function - CES Production Function - Dynamic Single Equation Model - Investment Behaviour Models - Meyer and Kuh Model - Kuh Model

Module - 5: Econometric Applications in India

Econometric Applications in Indian Demand Analysis - Indian Agriculture - Indian Industry - International Trade.

References: [Please refer to the Latest Editions]

1. Brooks Chris, *Introductory Econometrics for Finance*, Cambridge University Press, Cambridge.
2. Desai Meghnad, *Applied Econometrics*, McGraw Hill Publishing Company Ltd.
3. Gujarathi Damodar, *Basic Econometrics*, McGraw Hill, International Student Edition.
4. Krishna K. L., *Indian Econometrics Models*, Oxford University Press, Oxford.
5. Patterson Kerry, *An Introduction to Applied Econometrics a Time Series Approach*, Macmillan Press.