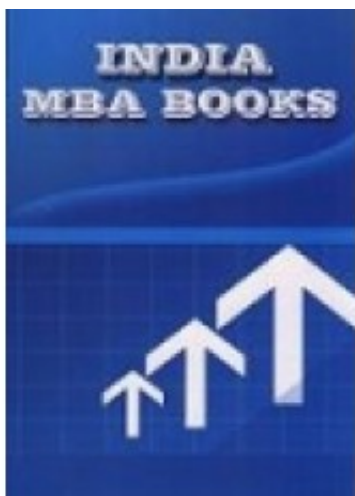# FUNDAMENTALS OF ECONOMETRICS

**Brand:** Mehta Solutions
**Product Code:** OE - 302
**Weight:** 0.00kg

# Price: Rs600

**Short Description**
**FUNDAMENTALS OF ECONOMETRICS**

**Description**

### FUNDAMENTALS OF ECONOMETRICS
### SOLVED PAPERS AND GUESS

**Product Details**: **Guru Jambheshwar University of Science & Technology Hisar**
**FUNDAMENTALS OF ECONOMETRICS**

**Format**: **BOOK**

**Pub. Date**: **NEW EDITION APPLICABLE FOR Current EXAM**

**Publisher**: **MEHTA SOLUTIONS**

**Edition Description**: **2021-22**

**RATING OF BOOK: EXCELLENT**


## ABOUT THE BOOK

**FROM THE PUBLISHER**

 If you find yourself getting fed up and frustrated with other **Guru Jambheshwar University of Science & Technology Hisar** book solutions now mehta solutions brings top solutions for **Guru Jambheshwar University of Science & Technology Hisar FUNDAMENTALS OF ECONOMETRICS**  contains previous year solved papers plus faculty important questions and answers specially for **Guru Jambheshwar University of Science & Technology Hisar** .questions and answers are specially design specially for Guru **Jambheshwar University of Science & Technology Hisar** students .




 **Please note: All products sold on mbabooksindia.com  are brand new and 100% genuine**




- **Case studies solved**
- **New addition fully solved**

- **last 5 years solved papers with current year plus guess**




 **PH: 07011511310 , 09899296811 FOR ANY problem**



**FULLY SOLVED BOOK LASY 5 YEARS PAPERS SOLVED PLUS GUESS**

**FUNDAMENTALS OF ECONOMETRICS**

**UNIT-I**

Nature, scope and methodology of econometrics; Simple Linear Regression Model: Assumptions, Procedures and properties of OLS estimator, Co-efficient of determination, Tests of significance, Maximum Likelihood Method.

**UNIT-II**

Multiple Linear Regression Analysis: Method of least squares, Properties of OLS estimator, Test of significance of regression co-efficients, $R^2$ and adjusted $R^2$; Econometric Problems: Multicollinearity, Autocorrelation and Hetroscedasticity.

**UNIT-III**

Dummy variables-Nature and uses, Regression on dummy variables, Regression on Dummy Dependent Variable-The basic idea of the Linear Probability Model (LPM), Probit and Logit Models. Dynamic Econometric Models: Koyck distributed lag model, the adaptive expectation model, and the partial adjustment model.

**UNIT-IV**

Simultaneous Equation Models: Structural, Reduced and final forms, Identification-Order and rank conditions, Methods for estimating the simultaneous models-Basic idea of Indirect Least Square (ILS) and

Two Stage Least Square (2SLS) methods. Seemingly Unrelated Regressions (SUR), SUR versus OLS.