

Econometric Methods -I (Elective Paper 1)

1. Understand the concepts and properties of Probability & Distributions - Pareto Distribution, Log normal distribution, Bivariate Distribution – Multivariate – Normal Distribution, and Factor Analysis
(Comprehension)
2. Apply the knowledge of Autocorrelation, ACF, and PACF to analyze time series data, distinguish between different processes like White Noise, Random Walks, MA Processes, AR Processes, ARMA Processes, and ARIMA Processes
(Application)
3. Evaluate the presence of unit root and structural break in time series data, and apply Box-Jenkins Method for time series analysis
(Analysis)
4. Analyze and interpret the Vector Auto Regression Model, understand the Impulse Response Function, variance decomposition, vector error Corrections, and Cointegration
(Synthesis)
5. Demonstrate the application of Limited Dependent Variable Models like Binary Choice Models, Linear Probability Model, Probit, and Logit Models in Cross Section Analysis
(Application)

Select Language 

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