مفردات الاقتصاد القياسي

الدراسات العليا / الماجستير/ قسم الاقتصاد

Econometrics

Chapter1: The Basic Regression Model

1. The Estimated Simple Regression Analysis .
2. Examples of simple Regression Analysis .
3. Work Sheet of the estimated simple Regression model .

Chapter2: Ordinary Least Squares

1. Estimating Single- Independent variable model with (OLS).
2. Examples .

Chapter3: Using Multiple Regression Analysis

1. Steps in Applied Multiple Regression Analysis .
2. Work Sheet of the estimated multiple Regression Analysis model.

Chapter4: Hypothesis Testing

1. Examples of t-test .
2. Examples of F-test .
3. (R^2 , R^{-2} ,D.W , du ,dl)

Chapter5: Using Lagged variable and Dummy variable

1. Lagged Independent variable .
2. Using Dummy variable .
3. Exercises .

Chapter6: Multicollinearity problem

1. The concept of Multicollinearity .
2. The reasons of Multicollinearity .
3. The treatments of Multicollinearity .
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Chapter7: Autocorrelation and Serial Correlation

1. The concept of Autocorrelation and Serial Correlation .
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Chapter8: Heteroskedasticity problem

1. The concept of Heteroskedasticity .
2. Testing for Heteroskedasticity .
3. Examples .

Chapter9: Simultaneous Equations Model

1. The Nature of Simultaneous Equations Model .
2. The Bias of ordinary least squares (OLS).
3. Applied Examples .

Chapter10: Two stage least squares method

1. The concept of (2SLSM).
2. Applied Examples of (2SLSM) .

Chapter11: The direct and indirect least squares method

1. The concept of direct least squares method .
2. The indirect least squares method .
3. Applied Examples .

Chapter12: Applied of Econometrics .

References:

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