Course No.	Course Title	Theory	Practice	Credit	Prerequisite(s)
Stat 451	Econometrics	3	-	3	Stat 403

Objectives

The main objective is to introduce Econometrics, through explaining the importance of statistical methods in the field of economic studies and the problems that face economic researchers.

Course Description:

- Data types in Econometric Theory.
- Overview of Econometric Models.
- BLUE Estimation for Multiple Linear Regression Model.
- Autocorrelation Problem.
- Heteroscedacity Problem.
- Multicollinearity of Explaining Variables Problem.
- Errors in Variables.
- Introduction to Simultaneous Systems.

Main text books :

Maddala, G. (2001), Introduction to Econometrics 3rd Ed., Wiley.

Subsidiary books :

Gujarati, D. N. "Essentials of Econometrics", McGraw-Hill (1998)