**NEAR EAST UNIVERSITY
FACULTY OF ECONOMICS AND ADMINISTRATIVE SCIENCES**

**Department of Economics**

|  |  |
| --- | --- |
| Course unit title | Econometrics |
| Course unit code | ECON 304 |
| Type of course unit  | Compulsory |
| Name of lecturer | Behiye Çavuşoğlu |
| Prerequisites  | MAT 282 Statistics II |
| Course contents | Unit 1:The Nature of Regression AnalysisUnit 2: Two Variable Regression AnalysisUnit 3: The Problem of EstimationUnit 4: The Normality Assumption: Classical Normal Linear Regression Model(CNLRM)Unit 5: Interval Estimation and Hypothesis TestingUnit 6: Multiple RegressionUnit 7: MulticollinearityUnit 8: HeteroscedasticityUnit 9: AutocorrelationUnit 10: Econometric ModelingUnit 11: Time Series Econometrics |
| Recommended Book | 1. Basic Econometrics, Damodar N. Gujarati, third ed., McGraw-Hill, 19952. Introduction to Econometrics, G.S.Maddala, second ed., Macmillan Publishing, 1992 |
| Planned learning activities and teaching methods  | Lectures, practical exercises, assignments, quizzes, exams. |

|  |  |  |
| --- | --- | --- |
| **Activities** | **Number** | **Weight** |
|  |  |  |
| Assignments | 5 | 10% |
| Quizzes | 2 | 10% |
| Mid-term exam | 1 | 30% |
| Final exam | 1 | 40% |
| Report writing | 2 | 10% |
|  |  | 100% |