ABOUT THE INSTITUTION

PSG College of Technology, started in the year 1951, is an autonomous college for the past 41 years, offering 22 undergraduate programmes and 30 postgraduate programmes. It also offers research programmes leading to MS/Ph.D. degrees in all departments. PSG College of Technology, an AICTE approved institution is affiliated to Anna University, and is ISO 9001:2000 certified.

ABOUT THE DEPARTMENT

The Department of Humanities with its presence for over six decades has the vision to promote knowledge of Economics, Finance, Econometrics and inculcate ethical values to ensure holistic development of the engineering graduates. The department offers Economics and Indian Constitution for all undergraduate programmes and electives such as Financial Management and Entrepreneurship for post graduate programmes.

THE COURSE – BASICS OF ECONOMETRICS

The objective of this course is to provide the basic knowledge of econometrics that is essential to be employed in the disciplines of accounting, finance, marketing, management and many social science disciplines. The course will give students a basic understanding of methods required to model the inter-relationship between variables and prepare them for further studies and empirical research and decision making.

COURSE CONTENTS

- Data analysis – components and methods
- The Classical Linear Regression Model
  - Simple Regression Technique
  - Multiple Regression Technique
  - Regression for Panel Data and Binary variables
- Problems of Regression Analysis
  - Heteroscedasticity
  - Multicollinearity
  - Autocorrelation
- Time Series Econometrics
  - Stationary time series
  - Trends – ARIMAARCH and GARCH models
  - Tests for stationarity
  - Error Correction Models

DURATION – 30 hours

COURSE FEE – INR 3500/- inclusive of GST

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<th>CO-ORDINATOR</th>
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<tr>
<td>Dr. V. Santhi</td>
<td>DR. K.P. Radhika</td>
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<td>Head I/C</td>
<td>Assistant Professor</td>
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FURTHER DETAILS CONTACT

PSG Centre for Non-formal and Continuing Education Cell (PSG CNCE)
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