

1. Introduction to Econometrics:

- Definition and scope of econometrics
- Importance and applications in economic analysis
- Distinction between economic theory and empirical analysis

2. Data Collection and Descriptive Statistics:

- Sources of economic data
- Types of data (cross-sectional, time series, panel)
- Descriptive statistics: mean, median, variance, skewness, kurtosis

3. Simple Linear Regression:

- Understanding the regression model
- Estimation of the slope and intercept
- Interpretation of coefficients
- Assumptions of the simple linear regression model

4. Multiple Regression Analysis:

- Extension to multiple independent variables
- Interpretation of coefficients in multiple regression
- Multicollinearity and its effects

5. Hypothesis Testing in Regression Analysis:

- Testing the significance of individual coefficients
- Overall model significance (F-test)
- Understanding p-values

6. Model Specification and Diagnostic Testing:

- Checking for model specification errors
- Residual analysis
- Heteroscedasticity and autocorrelation tests

7. Endogeneity and Instrumental Variables:

- Dealing with endogeneity issues
- Introduction to instrumental variables
- Instrumental variable estimation

8. Time Series Analysis:

- Introduction to time series data
- Autoregressive and moving average models
- Stationarity and unit root tests

9. Panel Data Analysis:

- Understanding panel data
- Fixed-effects and random-effects models
- Panel data regression analysis

10. Econometric Software and Applications:

- Introduction to software (e.g., R, Python, Stata)
- Hands-on application of econometric techniques

11. Advanced Topics in Econometrics:

- Limited dependent variable models (e.g., logit, probit)
- Time series econometrics (e.g., ARCH/GARCH models)
- Causal inference and program evaluation

12. Review and Case Studies:

- Recapitulation of key concepts
- Application of econometric techniques to real-world cases

13. Final Assessment and Evaluation:

- Examination or project to assess understanding
- Feedback and discussion on performance