

NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Management - NOC:Econometric Modelling

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Co-ordinating Institute - IIT - Roorkee

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

Lecture 1 - An Overview
Lecture 2 - Formulation of Econometric Modelling
Lecture 3 - Review of Basic Concepts - I
Lecture 4 - Review of Basic Concepts - II
Lecture 5 - Types of Data
Lecture 6 - Simple Regression - I
Lecture 7 - Simple Regression - II
Lecture 8 - Assumptions of Classical Linear Regression
Lecture 9 - Properties of OLS Estimators
Lecture 10 - Hypothesis Testing
Lecture 11 - Multiple Regression - I
Lecture 12 - Multiple Regression - II
Lecture 13 - Multiple Regression - III
Lecture 14 - Problem of Multicollinearity
Lecture 15 - Omitted Variables and Parameter Stability - I
Lecture 16 - Omitted Variables and Parameter Stability - II
Lecture 17 - Problem of Heteroscedasticity - I
Lecture 18 - Problem of Heteroscedasticity - II
Lecture 19 - T- Test
Lecture 20 - Wald Test
Lecture 21 - F-test - I
Lecture 22 - F-Test - II
Lecture 23 - Chow Test
Lecture 24 - Problem of Serial Correlation - I
Lecture 25 - Problem of Serial Correlation - II
Lecture 26 - AR, MA and ARMA Processes - I
Lecture 27 - AR, MA and ARMA Processes - II
Lecture 28 - Modelling Trend and Seasonal Variations - I
Lecture 29 - Modelling Trend and Seasonal Variations - II

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- Lecture 30 - Spline function and Categorical Variables
- Lecture 31 - Linear Probability Model
- Lecture 32 - Probit and Logit Models
- Lecture 33 - Tobit and Multinomial Logit Models
- Lecture 34 - Panel Data Methods
- Lecture 35 - Simultaneous Equations System - I
- Lecture 36 - Simultaneous Equations System - II
- Lecture 37 - Introduction to VARs
- Lecture 38 - Stationarity and Unit Root Testing - I
- Lecture 39 - Stationarity and Unit Root Testing - II
- Lecture 40 - Basics of Cointegration