1.	Title of the course	Fundamentals of Econometrics
2.	Course number	HS613L
3.	Structure of credits	3-0-0-3
4.	Offered to	PG
5.	New course/modification to	Modification To HS6029/10
6.	To be offered by	Department of Humanities and Social Sciences
7.	To take effect from	January 2022
8.	Prerequisite	Nil
9.	**Course Objective(s):** To focus on the estimation, inference, and identification of linear models and their application to real-world problems.	
10.	**Course Content:** Classical linear regression model; OLS derivation and its properties; Multiple regression analysis; Interpreting multiple regression coefficients; Multiple regression analysis with qualitative information specification; Relaxing OLS assumptions: Heteroskedasticity; Multicollinearity; Auto-correlation; Introduction to time series analysis.	
11.	**Textbook(s):** 1. Gujarati D N, *Basic Econometrics*, Tata McGraw-Hill Education (2009). 2. Wooldridge J M, *Introductory Econometrics: A Modern Approach*, Nelson Education (2015).	
12.	**Reference(s):** 1. Draper N R and Smith H, *Applied Regression Analysis*, John Wiley & Sons (2014). 2. Montgomery D C, Peck E A and Vining G G, *Introduction to Linear Regression Analysis*, John Wiley & Sons (2012). 3. Stock J H and Watson M W, *Introduction to Econometrics*, Addison Wesley (2003).	