**Outline Stat 401**

**Econometrics**

**Instructor:  Dr. Mohamed Abdelkader**

**Office:  2B27 Building #4, Phone (office): 76269**

**E-mail:**[**aabdelkader1.c@ksu.edu.sa**](mailto:aabdelkader1.c@ksu.edu.sa)

**Textbook:**

Basic Econometrics 6th Edition (by Damodar N. Gujarati, and Dawn C. Porter) 2015 McGraw Hill

Introduction to Econometrics, Gary Koop, 2008, Wiley Ed

Econometrics Franco Peracchi 2000, Wiley Ed

**Course Calendar**

|  |  |
| --- | --- |
| **Week** | **Topics Covered** |
| 1 | Simple and Multiple regression models |
| 2 and 3 | Non-Linear regression models - Dummy Variables |
| 4 and 5 | Multicollinearity - Problem Identification Errors |
| 6 and 7 | Generalized Least Square Method |
| 8 | Heteroscedasticity Problem |
| 9 and 10 | Autocorrelation Problem |
| 11 and 12 | Time series models- Simultaneous |
| 13, 14 and 15 | Equations-Errors in variables. |

**Assignments, project and Exams:**

|  |  |  |
| --- | --- | --- |
| Assignments and projects | Will be given during the classes (homework, quizzes ) | 10marks |
| Midterm Exam I |  | 25 marks |
| Midterm Exam II |  | 25 marks |
| Final Exam |  | 40 marks |
| Exercises |  | 10 marks |

**Attendance:**

Students missing more than 25% of the total class hours won't be allowed to write the final exam.