PG DEPARTMENT OF ECONOMICS
MCM DAV College for Women, Sector – 36A, Chandigarh
Monthly Teaching Plan Even Semester
Session – (2025-26)

Name of the Teacher- Dr Amandeep Kaur
Department - Economics
Class – MA II (IV semester)
Subject –Econometrics II

S.No.	Date (Monthly)		Topics to be Covered	Academic Activity Undertaken*
	From	To		
	10th January 2026	31st January 2026	Unit:I *Simultaneous Equations Models (SEM): Nature of SEM's, examples of SEM, Simultaneous Equation Bias, consequences of Simultaneous Equation Bias, Identifications Problem. *Rank and Order Conditions. Testing Identification of Economic Models. *Estimation of SEM'S : ILS, 2SLS, 3SLS Methods and difference between these methods.	Lecture Method, online sources for revision and clarity of concepts and additional reference material, class Discussion
	1st February 2026	28th February 2026	Unit: II *Dummy variables: Dummy Explanatory Variables: meaning, example, ANOVA and ANCOV models, Use of dummy variable to test equality to two Regressions; Chow Test and Dummy Variable Approach, advantages of dummy variables, cautions in use of dummy variables, dummy variable trap. *Qualitative Response Regression Models: Nature, meaning of Qualitative Response models. Description and Estimation of Linear Probability Model and Problems. Logit, Probit and Tobit Models, which method is better (tests).	Group discussion and practice in the class.

	1st March 2026	31st March 2026	Unit: III *Panel Data Models: Introduction, meaning, advantages and issues involved in utilizing Panel Data. *Simple Panel Data Models: Fixed Effects (LSDV) and Random Effects , difference between fixed and random effect models. * Distributed Lag and Autoregressive Models: Introduction, nature of Distributive lag models and Auto regressive models *Koyck Approach for estimation of DL and AR models. *Rationalization of Koyck Approach: Adaptive Expectation and Partial Adjustment Hypothesis. *Amon's Polynomial Approach.	Lecture Method and Group Discussion, Online Sources, Book Reference, Class Discussions
	1st April 2026	25th April 2026	Unit: IV *Time Series Analysis: Testing Casualty in Economics: Granger Causality Test, test of Stationary, Spurious Regression, Unit Roots, Dickey-Fuller Test, Co integration, Engle Granger Test. *Forecasting: meaning, nature, AR, MA and ARIMA processes, Box Jenking Methodology. Vector Auto Regression (VAR) Model, Introduction, Formulation, Estimation, Problems and remedies. *Revision, tests and Discussions.	Lecture and PPT, Online Sources, Book Reference, Class Discussions