



## UNIVERSITY OF NEW YORK IN TIRANA

### Econometrics Independent Study

**Course: Macroeconomics**

**Lecturer:** Nand Shani

**Office Hours:** By appointment

**E-mail:** nandi\_shani@yahoo.com

#### **Course Purpose**

- To provide students with the basic concepts of data assessments, empirical economics, and regression analysis.
- To help students understand a regression output and provide initial experience running and interpreting regressions on the computer
- To introduce several techniques often used in econometric work and apply them to specific problems.

#### **Required Readings, Text**

[Ramu Ramanathan](#), 5-th edition, Introductory Econometrics, [Harcourt College Publishers](#), 2002

#### **Content of the Course**

1. An Introduction to Econometrics
2. A Review of Probability and Statistics
3. The Simple Linear Regression Model
4. Hypothesis Testing and OLS
5. Multiple Regression Models
7. Violations of the Assumptions (Multicollinearity)
8. Functional Forms and Model Specification
9. Dummy Variables

#### **General Requirements**

Deadlines in the fields of economics are *critical*. Therefore, no late homeworks will be accepted and absence from tests will *not* be tolerated.

*In the event of illness or emergency, contact your instructor IN ADVANCE to determine whether special arrangements are possible. The University's rules on academic dishonesty (e.g. cheating, plagiarism, submitting false information) will be strictly enforced. Please familiarize yourself with the STUDENT HONOUR CODE, or ask your instructor for clarification.*

STUDENTS: If you feel that you have special learning difficulties, please, make an appointment with Ms. A. Gramo. Ms. Gramo is trained to help students with learning difficulties. She shall provide this service to our students, just as it is offered in all American universities.

### **Evaluation**

The major assignment for this course is the **econometric project**. This should be a paper in the style of applied economic research.

<b>Grading Scale</b>	96-100 A	90-95 A-	87-89 B+
	83-86 B	80-82 B-	77-79 C+
	73-76 C	70-72 C-	67-69 D+
	63-66 D	60-62 D-	0-59 F