

# [References]

## **Autoregressive and Distributed Lag Models**

**Subject:** Business Economics

**Course:** B. A. (Hons.), 5<sup>th</sup> Semester,

Undergraduate

Paper No. & Title: Paper – 531

Elective Paper Q1 -

**Advanced Econometrics** 

Unit No. & Title: Unit – 3

Time Series Models

**Lecture No. & Title:** Lecture – 1

Autoregressive and

Distributed Lag Models

#### References

#### **Books**

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- Damodar Gujarati (1995) Basic Econometrics, 3<sup>rd</sup> edition, Mc Graw Hill Inc. NY.
- Damodar Gujarati, Dawn C. Portar and Sangeetha Gunasekar (2012) Basic econometrics, Tata McGraw Hill Education PVT. LTD. (NEW DELHI)
- Johnston J. (1984) Econometrics Methods McGraw Hill International Book co. (3<sup>rd</sup> edition new delhi)
- Roberto Pedace (2013) Econometrics for Dummies John Wiles
  & sons, NJ

### Link

- http://www.dummies.com/extras/econometrics
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