



## **[References]**

### **Time Series Models**

<b>Subject:</b>	Business Economics
<b>Course:</b>	B. A. (Hons.), 5 <sup>th</sup> Semester, Undergraduate
<b>Paper No. &amp; Title:</b>	Paper – 531 Elective Paper Q1 – Advanced Econometrics
<b>Unit No. &amp; Title:</b>	Unit – 3 Time Series Models
<b>Lecture No. &amp; Title:</b>	Lecture – 2 Time Series Models

## **References**

### **Books**

- Christopher Dougherty (2007) Introductory Econometrics, 3<sup>rd</sup> edition, Oxford University press
- 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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