CONTENTS

1. INTRODUCTION

- 2.1: Applied Econometrics
- 2.2: Economic Relationships

2. ENGEL FUNCTION

- 2.1: Engel's Laws
- 2.2: Forms of Engel Curves
- 2.3: The Linear Regression Model
- 2.4: Semi Log Regression Model
- 2.5: Double Log Regression Model [Power function]
- 2.6: Quadratic Regression Model
- 2.7: Inverse [Reciprocal] Regression Model
- 2.8: Log Inverse Regression model
- 2.9: Multiple Linear Regression model
- 2.10: Multiple Log Linear Regression Model
- 2.11: Per capita Engel Function [Restricted Engel Function]
- 2.12: Log Linear Engel Function with an Interaction Variable
- 2.13: Linear Engel Function and Adding Up Criterion
- 2.14: Differential Engel Elasticity
- 2.15: Engel Functions-Estimates of Economic Relationships
- 2.16: Exercises
- 2.17: References
- 3. CONSUMPTION FUNCTION
 - 3.1: Linear Aggregate Consumption Function
 - 3.2: Estimation of an MPC by Two-Stage Least Squares Method
 - 3.3: Estimation of an MPC by Indirect Least Squares Method
 - 3.4: Log Linear Consumption Function

- 3.5: Distributed Lag Consumption Function
- 3.6: Differential Marginal Propensity to Consume
- 3.7: Consumption Function-Estimates of
- Economic Relationships
- 3.8: Exercises
- 3.9: References
- 4. DEMAND FUNCTION FOR COMMODITIES
 - 4.1: Price Elasticity of Demand
 - 4.2: Cross Price Elasticity of Demand
 - 4.3: Income Elasticity of Demand
 - 4.4: Linear Demand Function
 - 4.5: Log Linear Demand Function
 - 4.6: Demand function for the Commodities-Estimates of Economic Relationships
 - 4.7: Exercises
 - 4.8: References
- 5. DEMAND FUNCTION FOR EXPORTS
 - 5.1: Linear Demand Function for Exports
 - 5.2: Log Linear Demand Function for Exports
 - 5.3: Distributed Lag Models For Demand for Exports
 - 5.4: Demand Function for Exports and Interaction Variable
 - 5.5: Demand Function for Exports-
 - Estimates of Economic Relationships
 - 5.6: Exercises
 - 5.7: References
- 6. DEMAND FUNCTION FOR MONEY
 - 6.1: Linear Demand Function for Money
 - 6.2: Log Linear Demand Function for Money
 - 6.3: Short Run and Long Run Demand Functions for Money
 - 6.4: Demand Function for Money-
 - Estimates of Economic Relationships
 - 6.5: Exercises
 - 6.6: References
- 7. EMPLOYMENT FUNCTION
 - 7.1: Empirical Model for Employment Function From Cobb Douglas Production Function
 - 7.2: Empirical Model for Employment Function From CES Production Function
 - 7.3: Short Run and Long Run Employment Functions

- 7.4: Employment Function by solving-Marginal Product of Labour for Labour Input
- 7.5 : Empirical Model to Scan the Differential Output Elasticity of Employment
- 7.6: Employment Function [Demand Function for Labour]-Estimates of Economic Relationships
- 7. 7 : Exercises
- 7.8: References
- 8. TAX REVENUE FUNCTION
 - 8.1: Linear Tax Revenue Function
 - 8.2: Log linear Tax Revenue Function
 - 8.3: Short Run and Long Run Tax Revenue Functions
 - 8.4: Tax Revenue Function-Estimates of Economic Relationships

 - 8.5: Exercises
 - 8.6: References
- 9. PUBLIC EXPENDITURE FUNCTION
 - 9.1: Linear Demand Function for Public Expenditure
 - 9.2: Log-Linear Demand Function for Public Expenditure
 - 9.3: Public Expenditure Function-Estimates of Economic Relationships
 - 9.4: Exercises
 - 9.5: References
- 10. COBB-DOUGLAS PRODUCTION FUNCTION
 - 10.1: Linear Production Function
 - 10.2: Cobb-Douglas Production Function
 - 10.3: Estimation of Law of Variable Proportions
 - 10.4: Production Function-
 - Estimates of Economic Relationships
 - 10.5: Exercises
 - 10.6: References
- 11. CONSTANT ELASTICITY OF SUBSTITUTION PRODUCTION **FUNCTION**
 - 11.1: Elasticity of Substitution
 - 11.2: CES Production Function-
 - Estimates of Elasticity of Substitution
 - 11.3: Variable Elasticity of Substitution
 - [VES] Production Fuction
 - 11.4: Exercises

11.5: References

12. SUPPLY RESPONSE FUNCTION

- 12.1: Linear Supply Response Function
- 12.2: Log Linear Supply Response Function
- 12.3: Supply Response Function-Estimates
 - of Short Run and Long Run Price Elasticities
- 12.4: Exercises
- 12.5: References
- 13. MARKETED SURPLUS FUNCTION
 - 13.1: Linear Marketed Surplus Function
 - 13.2: Log Linear Marketed Surplus Function
 - 13.3: Linear Market Arrivals Function
 - 13.4: Log Linear Market Arrivals Function
 - 13.5: Marketed Surplus Function-
 - Estimates of Economic Relationships
 - 13.6: Exercises
 - 13.7: References
- 14. COST FUNCTION
 - 14.1 Economies and Diseconomies of Scale
 - 14.2 Polynomial Cost Function
 - 14.3 Polynomial Cost Function-Estimates of Economic Relationships.
 - 14.4 Appendix
 - 14.5 Exercises
 - 14.6 References

15. LONG RUN EQUILBRIUM RELATIONSHIP

- 15.1 Stationarity of Time Series Data
- 15.2 Cointegration Regression
- 15.3 Error Correction Modeling
- 15.4 Long Run Equilibrium Relationship-Estimates of Economic Relationships
- 15.5 Appendix
- 15.6 Exercises
- 15.7 References

APPENDIX : Econometric Software Package Information BIBLIOGRAPHY INDEX