دراسة تطبيقية لمشاكل الاقتصاد القيلسي بين الاختبار والمعالجة

أطروحة تقدم بها

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الأستاذ الدكتور

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Applied study for Econometric Problems Between Test and Treatment

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ABSTRACT

The problem of this study discusses (Application study of Econometric problems between Test and Treatment) .There are many scientific researches which adopt the approach of Econometric and do not care to Econometric tests . Then the researcher accepts the model after being tested economically and statistically only , which make the results misleaded , and subsequently the operation of the analysis and application is wrong .

To know the problems of Econometrics , specially the important ones , which represents with Autocorrealtion , Heteroscedasticity and Multicolinearity through application study for economic function which make us understand on changes in the estimate's value and signs or even of statistical tests after treating the models to assure that there exists a problem in their estimations through Econometric tests.

The aim of this study is an estimation of models as specific study cases according to ordinary least squares (OLS) , then these models are tested in different ways to know the suitability of estimation in the application , then the models are treaded with reliance of alternative approaches to reach the best approach , besides to manifest the importance of Econometric tests in choosing the best model.

The research field is restricted to application studies for functions related to Iraqi's Economy . The first study deals with investment function for the period 1970-1993 , the second related to consumption function in 1988 , and the final study is the production function in the period 1970-1989.

The hypothesis of the research , as we think , that the (OLS) method is not optimum in the models estimation operation to obtain capabilities coloured with best linear unbiased (BLUE) . As Econometric tests are the important in comparison with Economical and statistical tests.

The adopted methodology is pursuing econometrics in estimating models , which applied (OLS) method in the estimation operation as primary stage.

The study is divided into four chapters . The first chapter includes regression models and its estimations and the relationship with the hypotheses and problems. Second chapter deals with autocorrelation problem adopted investment function as application study case. The third

chapter devotes to study heteroscedasticity problem through the consumption function as application study. The least chapter is about the problem of the multicolinearity resources with production function.

The study has reached a number of conclusions , the most important of which is the selected method in the estimation operation and pursuit econometricl and statistical tests together on the other hand make the researcher more successful in choosing the best model .

The result have become harmony through the application studies with researcher's hypotheses is that the (OLS) method is not the optimum in the operation of model estimation , and the econometric tests are most important in comparison with other economical and statistical tests .