QP CODE: 25022643

25022643

Reg No : ....

Name : ....

M.Com DEGREE (CSS) SPECIAL REAPPEARANCE EXAMINATION, APRIL 2025

Third Semester

MASTER OF COMMERCE & MANAGEMENT

ELECTIVE - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

412DB1BF

Time: 3 Hours | Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. What is panel data?
2. Differentiate ordinal scale with nominal scale?
3. What is meant by Model Specification Error?
4. What is Dummy Variable?
5. Narrate the concept of Classical Linear Regression Model.
6. Define term spurious regression.
7. List the circumstances of applications of time series in decision making process.
8. What purpose does stochasticity serve?
9. What do you mean by AI?
10. Explain data warehousing.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Elaborate the criteria for good measurement.
12. Elaborate stochastic error term.
13. Explain the OLS model.
14. Explain the term Dummy Variables and discuss about dummy variable trap.
15. Cite and explain any two functional forms of regression models.

16. Briefly explain te applicability of ARCH and GARCH models.
17. Explain the different types of business Analytics.
18. Differentiate data preparation from data visualization.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. What is financial analytics? Explain its application.
20. State the methodology of building econometric models.
21. Differentiate between econometric models of AR, MA , ARMA and ARIMA.
22. Briefly explain Machine learning and the different types of machine learning.

(2×5=10 weightage)