**QP CODE: 23145011**

23145011

**Reg No** : .....................

**Name** : .....................

# M A DEGREE (CSS) EXAMINATION, NOVEMBER 2023

## Third Semester

Faculty of Social Sciences

MA Development Economics

## CORE - DE010302 - ECONOMETRIC METHODS I

2020 ADMISSION ONWARDS

DE5616E6

Time: 3 Hours | Weightage: 30

### Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. What is the method of OLS?
2. What is BLUE?
3. Estimators in Three Variable Model
4. Correlation Co-efficients of Zero Order
5. Manipulation of Data and Autocorrelation
6. Multicollinearity and Bunch Map Analysis
7. How Dummy Variables are useful in finding out change of parameters over time ?
8. Define Probit Model
9. Technological Reasons for Lags
10. Fundamental Axiom of Granger-Sims causality

(8×1=8 weightage)

### Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Analyse the nature of regression analysis
12. Explain the Sample Regression Function

13. Discuss the concept of Two-Tail Test
14. Discuss the reasons for the problem of heteroscedasticity
15. Write a note on Logarithmic Reciprocal Model
16. Discuss the concept of Dummy Variables
17. Discuss Piecewise Linear Regression
18. Discuss the Problems of Linear Probability Model

(6×2=12 weightage)

**Part C (Essay Type Questions)**

*Answer any **two** questions.*

*Weight **5** each.*

19. Explain the normality assumption of the Random variable
20. Explain General Linear Regression Model
21. Write an essay on types of Specification Errors
22. Write an essay on Two Stage Least Square Method

(2×5=10 weightage)