QP CODE: 23144583

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Reg No : ....

Name : ....

M A DEGREE (CSS) EXAMINATION, NOVEMBER 2023

Third Semester

Faculty of Social Sciences

CORE - EC010302 - ECONOMETRICS-I

M A Economics,MA Business Economics

2019 ADMISSION ONWARDS

9089922E

Time: 3 Hours Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Distinguish between point and interval estimator.
2. What is Residual Sum of Squares?
3. What is a stochastic disturbance term?
4. Define partial regression coefficient
5. Explain level of significance
6. What are the tests for Multicollinearity
7. What is log reciprocal model?
8. Make a note on LPM
9. What are single equation methods?
10. Describe the durbin h statistic

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Make a note on Stochastic Error Term
12. What are the statistical properties of OLS estimators?

13. Explain the properties of OLS estimators of the multiple regression model
14. Discuss the concept of 'R' square and 'r' square
15. What is the difference between R square and adjusted R square?
16. How can we solve the problem of auto correlation?
17. Make a note on simultaneous equation models
18. How are Distributed Lag Models Estimated?

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Elucidate the methodology of econometrics
20. Good estimators satisfy the conditions for BLUE substantiate
21. Describe the Nature, Consequence, Tests and remedial measures of Heteroscedasticity
22. How can we incorporate qualitative factors in regression analysis ? Discuss

(2×5=10 weightage)