QP CODE: 25009475

25009475

Reg No : .....

Name : .....

B.A DEGREE (CBCS) SPECIAL REAPPEARANCE EXAMINATIONS, FEBRUARY 2025

Fifth Semester

CORE COURSE - EC5CRT10 - INTRODUCTORY ECONOMETRICS

Common for B.A Economics Model I, B.A Economics Model II Foreign Trade & B.A Economics Model II Insurance

2022 Admission Only

AA5747FB

Time: 3 Hours Max. Marks : 80

Instructions to Private candidates only: This question paper contains two sections. Answer SECTION I questions in the answer-book provided. SECTION II, Internal examination questions must be answered in the question paper itself. Follow the detailed instructions given under SECTION II.

Part A

*Answer any **ten** questions.*

*Each question carries **2** marks.*

1. Dependent Variable.
2. An Event.
3. Define Population regression function.
4. Define SRF.
5. Define Conditional Mean.
6. Define Least Squares Estimators.
7. Derive the mean value of disturbance Ui.
8. What is R^2 ?
9. Distinguish between an estimate and estimator.
10. Explain interval estimation.
11. What is multiple regression?
12. What is meant by heteroscedasticity?

(10×2=20)

Part B

*Answer any **six** questions.*

*Each question carries **5** marks.*

13. Briefly explain the concept of linearity in econometrics.
14. Explain SRF.
15. Explain the numerical properties of OLS.
16. What is BLUE?
17. Give a short note on coefficient of determination.
18. Define hypothesis. What are the steps in hypothesis testing?
19. Give a short note on t test.
20. What happens if the normality assumption of the stochastic term is violated?
21. Why is autocorrelation a problem?

(6×5=30)

Part C

*Answer any **two** questions.*

*Each question carries **15** marks.*

22. Write the equations for
    1.PRF
    2.SRF
    3.Multiple regression model.
    Also write the assumptions of CLRM and Multiple Regression models.
23. What is OLS method?. Bring out its statistical and numerical properties.
24. Bring out the properties of OLS estimators.
25. Write a note on the procedure of hypothesis testing.

(2×15=30)