QP CODE: 25022640

25022640

Reg No : .....

Name : .....

MA DEGREE (CSS) SPECIAL REAPPEARANCE EXAMINATION, APRIL 2025

Third Semester

M A ECONOMETRICS

CORE - EM010304 - MULTIVARIATE TIME SERIES ECONOMETRICS

2020 ADMISSION ONWARDS

F544224C

Time: 3 Hours Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Write a short note on the concept of just or exact identification.
2. Enlist the steps that should be followed for the method of Indirect Least Squares (ILS).
3. Define DSGE models.
4. Explain deterministic components of VAR model.
5. Differentiate between univariate& multivariate time series.
6. Differentiate betweenVAR and SVAR.
7. What is Engle-Granger cointegration test?
8. Explain Long-Run Structural Modelling.
9. Explain Forecast Error Variance Decomposition.
10. Define permanent shock and give examples.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Analyse the importance of common factor models.
12. Explain VAR model.How to select the order (p) of VAR model?
13. Briefly explain Granger causality.
14. What is Bounds test and how is it used in ARDL models?
15. Explain estimation of Short-Run Parameters of VEC Model.

16. What are the conditions for stability in a cointegrated system?

17. Differentiate orthogonalized and generalized impulse response function.

18. Explain Generalized Impulse Response Function.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Analyse the concept of seemingly unrelated regression equations.

20. Examine multivariate rational expectations modeling in economics.

21. Explain cointegrating VAR models.

22. What is an impulse response function? Discuss the traditional impulse response analysis.

(2×5=10 weightage)