QP CODE: 25022641

25022641

Reg No : .....

Name : .....

MA DEGREE (CSS) SPECIAL REAPPEARANCE EXAMINATION, APRIL 2025

Third Semester

M A ECONOMETRICS

CORE - EM010305 - ECONOMETRICS OF LIMITED DEPENDENT VARIABLE MODELS AND NON LINEAR REGRESSION

2020 ADMISSION ONWARDS

C037D4A8

Time: 3 Hours Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Give an example of Dichotomous variable.
2. Define Dichotomous & Polychotomous variables.
3. What is Multinomial Probit Model?
4. What are Informative Priors?
5. Why is the OLS method inappropriate for a model where the dependent variable is censored or truncated?
6. Breifly describe a Stochastic frontier Model?
7. What do you mean by hazard rate model?
8. What is incidental truncation?
9. The formulae for likelihood ratio test. How LR test is performed?
10. What do you mean by partially linear regression?

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Discuss logit model for ungrouped data.
12. Between logit and probit model which model is more preferable? Discuss logit & probit model briefly.
13. Briefly explain Mcfadden's Conditional Logit.
14. What is a truncated distribution? Explain its various types.

15. Discuss how Semi-parametric Models of Duration different from Parametric Models.

16. How do you evaluate treatment effect? What is a significant treatment effect?

17. "Some models appeared to be non-linear, become linear after transformation", illustrate with examples.

18. How non-parametric model different from partially linear model? (with appplications)

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Explain Poisson Regression.

20. Explain Recursive logistic models.

21. Discuss the formulation of a Truncated Regression model and its estimation process.

22. Explain Censored normal distribution with moments and Discuss about the types of data censored.

(2×5=10 weightage)