

QP CODE: 25047670



Reg No :

Name :

M.Com DEGREE (CSS) EXAMINATION, NOVEMBER 2025

Third Semester

Master of Commerce and Management

ELECTIVE - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

282BBACB

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

Weight 1 each.

1. Define financial analytics.
2. What are the different types of scales?
3. What you meant by Distributed Lag?
4. What is meant by Dummy Variable?
5. Explain regression analysis.
6. Define Multiple Linear Regression Model.
7. State test of stationarity.
8. Narrate autoregressive model.
9. Define Business Analytics.
10. What do you mean by Data Preparation?

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

Weight 2 each.

11. Differentiate time series data with cross sectional data.
12. What is stochastic error term?
13. What are the different types of financial models?
14. Explain Model Specification Error and different types of specification errors in model building.
15. Describe functional forms of regression models.





16. Discuss the volatility models of ARCH and GARCH.
17. Differentiate between Machine learning and Inductive machine learning.
18. Explain the limitations of Data mining.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

Weight 5 each.

19. Elaborate the significance of estimation. Explain various types of estimation.
20. What is Model Selection Criteria, Explain Model Specification Errors and its tests.
21. A time series analysis is a process of analyzing an observation of data points collected over a period of time. Comment.
22. Describe the significance of Big data analysis and its sources.

(2×5=10 weightage)

