



QP CODE: 25050805



25050805

Reg No :

Name :

MA DEGREE (CSS) EXAMINATION DECEMBER 2025

First Semester

MA Econometrics

Core Courses - EM010105 - BASIC ECONOMETRICS

2020 Admission Onwards

E4A1108D

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

Answer any **eight** questions.

Weight 1 each.

1. Define BLUE.
2. What do you mean by the precision of OLS estimators?
3. What do you mean by multiple regression?
4. What is partial regression coefficient?
5. What is R^2 ?
6. What is WLS?
7. What happens to OLS estimators in the presence of autocorrelation?
8. What do you mean by zero restriction criterion?
9. What are the main institutional reasons for lags?
10. Define autoregressive model.

(8×1=8 weightage)

Part B (Short Essay/Problems)

Answer any **six** questions.

Weight 2 each.

11. Differentiate between regression and causation.
12. For the following data estimate a model $Y = \beta_1 + \beta_2 X + u$ and find out β_1 and β_2 with standard errors and R^2 using ordinary least squares.

Y	8	9	8	9	10	8	12	11	10	12
X	15	16	14	12	17	14	24	22	20	26

13. How do goodness of fit of a model is measured?





14. Derive the least square estimators for regression through origin.
15. Write a short note on dummy variable trap
16. What are the consequences of model specification errors?
17. Explain lurking variables.
18. Explain the rationalization of Koyck model with respect to the stock adjustment model.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Explain the nature, scope, and methods of Econometric research.
20. Discuss the different functional forms of regression models and their applications.
21. Explain the nature, consequences, tests and remedial measures of multicollinearity?
22. What is a simultaneous equation model? Explain its nature and associated variables. What do you mean by simultaneous equation bias? Elucidate the reasons for such bias.

(2×5=10 weightage)

