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QP CODE: 25047667

Reg No :

Name :

MA DEGREE (CSS) EXAMINATION, NOVEMBER 2025

Third Semester

MA Econometrics

Core Course - EM010304 - MULTIVARIATE TIME SERIES ECONOMETRICS

2020 ADMISSION ONWARDS

8F03008E

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. Define SUR models.
3. Define DSGE models.
4. Explain VAR model.
5. Explain VAR(p) model.
6. What is Multivariate forecasting?
7. What do you mean by multi cointegration?
8. Explain Long-Run Structural Modelling.
9. Explain Forecast Error Variance Decomposition.
10. What is a temporary shock? Explain with the help of an example.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Differentiate between single-equation methods and system methods of estimating the structural equations.
12. Make an analysis on unit root case of VAR.
13. Briefly explain Granger causality.





14. Distinguish between VECM and VAR.
15. What is Unit roots test? Why is it suggested before testing for cointegration?
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. Elaborate on common factor models.
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)

