



QP CODE: 26019578



Reg No :

Name :

MA DEGREE (CSS) EXAMINATION, MARCH 2026

Fourth Semester

M.A Development Economics

Core Courses - DE010402 - ECONOMETRIC METHODS II

2020 Admission Onwards

50A35292

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

Weight 1 each.

1. Why a Stationary Time Series Data is important for Forecasting?
2. Define Autocorrelation Function.
3. Define Random walk with drift.
4. Define Error Correction Mechanism.
5. What are the steps of Box-Jenkins methodology?
6. What do you mean by a forecast error?
7. Define ARCH (1) model.
8. Define Exponential GARCH.
9. Define LSDV model.
10. Define Root Mean Square Error.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

Weight 2 each.

11. Write a note on Heteroscedasticity.
12. Write a note on Cointegration.
13. Explain Granger Causality Test.
14. Write a note on Bayesian VAR.





15. Write a note on Structural VAR.
16. Distinguish between Balance Panel and Unbalanced Panel.
17. Write a note on Pooled OLS regression.
18. Explain Random Effects Model.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

Weight 5 each.

19. Discuss the difference between Trend Stationary Process and Difference Stationary Process.
20. Write an essay on Autoregressive Moving Average Model.
21. Write an essay on Vector Autoregression Model.
22. Discuss the concept of Generalized Autoregressive Conditional Heteroscedasticity.

(2×5=10 weightage)

