



QP CODE: 26019215



26019215

Reg No :

Name :

MA DEGREE (CSS) EXAMINATION, MARCH 2026

Fourth Semester

Core Courses - EC010402 - ECONOMETRICS-II

M A ECONOMICS, M A BUSINESS ECONOMICS

2019 Admission Onwards

5B554A45

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. What are the different types of data?
2. Non Stationary time series.
3. What is an Integrated Stochastic process?
4. What is spurious regression?
5. What is Augmented Dickey Fuller Test?
6. VECM
7. What is out of sample VAR?
8. What is endogenous break?
9. What are panel data models.
10. Panel Data Co Integration.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Stationarity and White Noise.
12. Stationary and Integrated Stochastic Process.
13. Compare AR and ARMAX process.
14. Discuss the granger representation theorem in the Context of Error Correction Mechanism.
15. Make a note on Granger Causality.





16. Make a note on ARCH model.
17. Comment on Constant Coefficient Model and Error Correction Model.
18. Discuss the use of Bruesch Pagan test.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

Weight 5 each.

19. Give an Overview of Stochastic Process, Stationarity and Non Stationarity.
20. Comment on the Tests for Stationarity and Transformation Non Stationary series into Stationary Series.
21. What do you mean by Unit Root Test, Co Integration and Error Correction Mechanism.
22. In what all major ways can we do time series forecasting. Discuss.

(2×5=10 weightage)

