



QP CODE: 26019621



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Reg No :

Name :

MA DEGREE (CSS) EXAMINATION, MARCH 2026

Fourth Semester

MA Econometrics

ELECTIVE - EM800402 - PANEL DATA ECONOMETRICS

2020 Admission Onwards

6081AD27

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

Weight 1 each.

1. What is the difference between micro and macro panels?
2. What is the meaning of individual specific heterogeneity?
3. What is serial correlation and what are its consequences?
4. What are unequally spaced panels?
5. What is BBMS?
6. What is Keane and Runkle's estimator?
7. Define MINQUE.
8. Define pseudo panel.
9. Specify Fixed Logit Model.
10. Give an example of truncated Panel Data Models.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

Weight 2 each.

11. Explain the between and within estimators.
12. Discuss two way error component model.





13. Discuss the tests for the poolability of the data for the case of pooling across regions
14. Briefly explain the Arellano and Bover estimator.
15. Explain Unbalanced Two Way Error Component Model.
16. Compare testing for individual and time effects using unbalanced panel data.
17. Give a detailed description of Dynamic Panel Data Limited Dependent Variable Models.
18. Give a brief description on a) Panel Unit Roots Tests and b) Panel Cointegration Tests

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

Weight 5 each.

19. Write a short note on random effects model and fixed effects model.
20. Discuss in detail the Hausman' Specification test
21. Critically examine one way model in SUR
22. Explain different estimation methods in Unbalanced One-Way error Component Models.

(2×5=10 weightage)

