19U629 (Pages: 2) Name: ....

Reg.No: ....

SIXTH SEMESTER B.A. DEGREE EXAMINATION, APRIL 2022

(CBCSS - UG)

CC19U ECO6 B16 - BASIC ECONOMETRICS

(Economics - Core Course)

(2019 Admission - Regular)

Time : 2.00 Hours Maximum : 60 Marks

Credit : 3

Part A (Short answer questions)

Answer ***all*** questions. Each question carries 2 marks.

1. Define Econometrics.
2. Bring out the relation between economic theory and mathematical economics.
3. Define stochastic error term.
4. Write an note on the Method of Ordinary Least Squares.
5. Define r^2.
6. Define P value.
7. Define multiple regression models.
8. Define partial regression coefficients.
9. Define adjusted R^2.
10. Illustrate the Anova table for a three variable regression model.
11. Define the benchmark category while using the dummy variable technique.
12. Define tolerance.

(Ceiling: 20 Marks)

Part B (Short essay questions - Paragraph)

Answer ***all*** questions. Each question carries 5 marks.

13. Explain the different steps involved in the methodology of econometric analysis.
14. Bring out the nature and limitations of Econometric analysis.

15. Explain the assumptions underlying the method of ordinary least squares.
16. Explain the log-lin model of regression analysis.
17. Explain the procedure for testing the equality of two regression coefficients.
18. Explain the procedure for testing the linear equality restrictions.
19. Explain the nature, reasons and consequences of heteroscedasticity.

(Ceiling: 30 Marks)

Part C (Essay questions)

Answer any ***one*** question. The question carries 10 marks.

20. Explain the statistical properties of OLS Estimators.
21. Explain the nature,consequences, detection and remedial measures of autocorrelation.

(1 × 10 = 10 Marks)

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