

22U643

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Name :

Reg. No :

SIXTH SEMESTER B.A. DEGREE EXAMINATION, APRIL 2025

(CBCSS-UG)

(Regular/Supplementary/Improvement)

CC19U ECO6 B16 - BASIC ECONOMETRICS

(Economics - Elective Course)

(2019 Admission onwards)

Time: 2 Hours

Maximum: 60 Marks

Credit: 3

Part A (Short answer questions)

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

1. Bring out the importance of econometric analysis.
2. Bring out the relation between economic theory and mathematical economics.
3. What is the difference between a mathematical model and an econometric model.
4. Define SRF and PRF.
5. Define OLS method.
6. Explain the assumption of multicollinearity in regression model.
7. Define ESS.
8. Explain the hypothesis testing about individual regression coefficients.
9. Explain the procedure for testing the equality of two regression coefficients.
10. Bring out the t-test approach for restricted least squares.
11. Define deseasonalization.
12. Define Glejser test.

(Ceiling: 20 Marks)

Part B (Short essay questions - Paragraph)

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

13. Bring out the limitations of Econometrics.
14. Explain the numerical properties of OLS Estimators.
15. Explain the exact level of significance or the p value.
16. Explain the three variable or multiple regression model.
17. Explain the estimation of partial regression coefficients.

18. Bring out the relation between R^2 and adjusted R^2 .
19. Explain the nature and causes of Multicollinearity.

(Ceiling: 30 Marks)

Part C (Essay questions)

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

20. Explain the different functional forms of regression models.
21. Define autocorrelation. Explain the causes, consequences, detection and remedial measures of autocorrelation.

(1 × 10 = 10 Marks)
