23U643 (Pages: 2) Name: ....

Reg.No: ....

SIXTH SEMESTER B.A. DEGREE EXAMINATION, APRIL 2026

(CBCSS - UG)

(Regular/Supplementary/Improvement)

CC19UECO6B16 - BASIC ECONOMETRICS

(Economics - Elective Course)

(2019 Admission onwards)

Time : 2.00 Hours Maximum : 60 Marks

Credit : 3

Part A (Short answer questions)

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

1. Give an example of an econometric model.
2. Bring out the relationship between economic theory and economic statistics
3. Bring out the desirable properties of an Econometric model
4. What is a population regression function?
5. Explain the assumption of homoscedasticity in regression model
6. Define a point estimator.
7. Define multiple regression models
8. Define R^2.
9. Explain the procedure for testing the equality of two regression coefficients.
10. What is unrestricted regression?
11. Bring out the remedial measures of autocorrelation problem.
12. Define homoscedasticity.

(Ceiling: 20 Marks)

Part B (Short essay questions - Paragraph)

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

13. Define Econometrics. Explain the methodology of econometrics.
14. Explain the measure of goodness of fit of regression coefficients.
15. Explain F test.
16. Explain the log-linear model of regression analysis.

17. Explain the estimation of partial regression coefficients.

18. Explain the procedure for testing the overall significance of the regression model.

19. Define multicollinearity. Bring out the causes and consequences of multicollinearity.

(Ceiling: 30 Marks)

Part C (Essay questions)

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

20. Explain the OLS estimation of regression coefficients in an econometric model.

21. Define dummy variables and dummy variable trap. Bring out the applications of dummy variables.

(1 × 10 = 10 Marks)

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