

20U644

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Name: .....

Reg.No: .....

**SIXTH SEMESTER B.A. DEGREE EXAMINATION, APRIL 2023**

(CBCSS - UG)

(Regular/Supplementary/Improvement)

**CC19U ECO6 B16 - 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. Bring out the importance of econometric analysis.
2. Bring out the relation between economic theory and mathematical economics.
3. Define dependent variable.
4. Explain the assumption of linearity in regression model.
5. Define Goodness of fit.
6. Define t-test.
7. Define multiple regression models.
8. Define partial regression coefficients.
9. Define  $R^2$ .
10. Illustrate the Anova table for a three variable regression model.
11. Define the differential intercept coefficients in the dummy variables.
12. Define multicollinearity.

**(Ceiling: 20 Marks)**

**Part B** (Short essay questions - Paragraph)

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

13. Bring out the difference between a mathematical model and an econometric model.
14. Bring out the limitations of Econometrics.
15. Explain Ordinary Least Squares method and its various uses.
16. Explain the log-linear model of regression analysis.
17. Explain the method for testing the equality of two regression coefficients.

18. Explain the method of restricted least squares.
19. Explain the methods of detection of autocorrelation problem.

**(Ceiling: 30 Marks)**

**Part C (Essay questions)**

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

20. Explain Gauss Markov theorem.
21. Define heteroscedasticity. Explain the causes, consequences, detection and remedial measures of heteroscedasticity.

**(1 × 10 = 10 Marks)**

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