

M. A. DEGREE END SEMESTER EXAMINATION - OCTOBER 2019**SEMESTER 3 : ECONOMICS (CORE COURSE)****COURSE: 16P3ECOT14 – BASIC ECONOMETRICS***(For Regular - 2018 Admission and Supplementary 2017 / 2016 Admissions)*

Time: Three Hours

Max Mark : 75

Part AAnswer **any EIGHT** of the following, not exceeding half a page.

1. Normality
2. R^2
3. Significance of error term
4. Mean sum of squares
5. Homoscedasticity.
6. TSLS
7. Logit model
8. BLUE
9. Autocorrelation
10. Forecasting
11. Unit root
12. Random walk

(2 x 8 = 16)

Part BAnswer **any SEVEN** of the following, not exceeding one page.

13. What are the implications of Multicollinearity?
14. Explain ANOVA
15. Differentiate Auto regressive models and distributed lag models.
16. Explain the Park Heteroscedaticity test
17. Explain Adaptive expectations Model.
18. Explain the difference between R^2 and Adjusted R^2
19. Explain estimation of short run elasticity
20. What are the uses of dummy variables.
21. Analyze the problem of specification error.
22. Explain the problem of auto correlation

(5 x 7 = 35)

Part CWrite an essay on **any TWO** of the following.

23. Describe the the tests and remedial measures of Multicollinearity.
24. Briefly explain Koyck Model.
25. What do you mean by time series econometrics? Outline the tests used.
26. State and Prove the Gauss – Markov Theorem.

(12 x 2 = 24)