B. A. DEGREE END SEMESTER EXAMINATION - MARCH 2019

SEMESTER **– 6: ECONOMICS (CORE COURSE)**

COURSE: **15U6CRECO14B: INTRODUCTORY ECONOMETRICS**

(For Regular - 2016 Admission)

Time: Three Hours   Max. Marks: 75

Part A

Answer **all** questions in one or two sentences. Each question carries 1 mark.

1. Standard error
2. Statistical Inference
3. Hypothesis testing
4. Regression
5. Stochastic disturbance term
6. SRF
7. Ordinary Least Square Method
8. Point Estimation
9. Interval estimation
10. Time Series data

$(1 \times 10 = 10)$

Part B

Answer any **eight** of the following in three or four sentences. Each question carries 2 marks.

11. Unbiasedness
12. Student t distribution
13. Null and alternative hypothesis
14. Theoretical and applied econometrics
15. Level of significance
16. Goals of econometrics.
17. R^2
18. Autocorrelation
19. BLUE
20. Multiple Regression Model

$(2 \times 8 = 16)$

Part C

Write any **five** of the following in not more than one page. Each question carries five marks.

21. State and explain the assumptions of CLRM.
22. What is Multicollinearity? Explain its causes and consequences.

23. Explain the different tests of Heteroscedasticity.

24. Explain the various criteria for evaluating the estimates in econometric research.

25. What are the uses limitations of econometrics?

26. Explain the numerical properties of OLS estimators.

27. What are the uses of t – test.

$(5 \times 5 = 25)$

Part D

Answer any **two** of the following in not exceeding four pages. Each question carries 12 marks.

28. Describe the methodology of an econometric research. Discuss the limitations.

29. Explain the assumptions of CLRM model and discuss the normal equations of OLS.

30. Explain the errors involved in violating the assumptions of classical linear regression model.

31. State Gauss – Markov theorem.

$(12 \times 2 = 24)$

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