Reg. No……………………………………….   Name…………………………………………

M. A. DEGREE END SEMESTER EXAMINATION – OCT. 2020: JANUARY 2021
SEMESTER **3: ECONOMICS (CORE COURSE)**
COURSE: **16P3ECOT14 – BASIC ECONOMETRICS**
(For Regular - 2019 Admission and Improvement 2018/Supplementary 2018/2017 /2016 Admissions)

Time: Three Hours   Max Mark: 75

PART A
Answer **any *EIGHT*** of the following, not exceeding half a page

1. OLS
2. Properties of estimators.
3. Exogenous variable
4. t test
5. Auto correlation
6. Regression through origin
7. Time series data
8. Under identified equation
9. Instrumental variable
10. Panel data
11. Causality
12. Probit model   (2 x 8 = 16)

PART B
Answer **any *SEVEN*** of the following, not exceeding one page.

13. State and prove Gauss – Markov Theorem.
14. Explain ANOVA & ANCOVA.
15. Differentiate Auto regressive models and distributed lag models.
16. What are the causes and consequences of multicollinearity?
17. What is simultaneous bias? What are its consequences?
18. Explain the difference between R^2 and Adjusted R^2.
19. Explain the measurement of short run and long run elasticity.
20. Explain the uses of dummy variables with examples.
21. Analyze the problem of specification error.
22. Explain time series econometrics and discuss the tests used.   (5 x 7 = 35)

PART C
Write an essay on **any *TWO*** of the following.

23. Outline the tests and remedial measures of Heteroscedasticity.
24. Explain the methodology of econometric Research.
25. Describe the uses and procedure of Logit and Probit model.
26. Explain classical Linear regression model. State its assumptions and formulate Least square regression equation.   (12 x 2 = 24)

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