

B. A. DEGREE END SEMESTER EXAMINATION : OCTOBER 2022**SEMESTER 5 : ECONOMICS****COURSE: 19U5CRECO10 : INTRODUCTORY ECONOMETRICS***(For Regular - 2020 Admission and Supplementary - 2019 Admission)*

Time: Three Hours

Max. Marks: 75

PART A**Answer All (1 mark each)**

1. What is Autocorrelation?
2. Define unconditional mean
3. Which model is used to measure the constant elasticity?
4. Hypothesis
5. Mention one informal way of checking for heteroscedasticity?
6. Least Square Method
7. Goodness of fit
8. Multicollinearity
9. Time series data
10. Stochastic term

(1 x 10 = 10)**PART B****Answer any 8 (2 marks each)**

11. t-test
12. Regression Analysis
13. BLUE
14. Degrees of freedom
15. Breusch-Pagan test
16. What is stochastic specification of PRF?
17. High Multicollinearity
18. Choice of functional form
19. Perfect Multicollinearity
20. What are the important goals of Econometrics?

(2 x 8 = 16)**PART C****Answer any 5 (5 marks each)**

21. What are the different types of measurement scale of variables?
22. Discuss the method of ordinary least squares?
23. Discuss the log lin model with a suitable example?
24. Distinguish between homoscedastic and heteroscedastic disturbances?
25. Explain the BLUE properties of least square estimators?
26. Summarize the log linear model with suitable example?
27. What are the properties of a good estimator?

(5 x 5 = 25)

PART D

Answer any 2 (12 marks each)

28. What problem does heteroscedasticity cause? Discuss its nature and remedial measures?
29. Describe the methodology of an econometric research. Discuss its limitations.
30. Appraise the OLS method of estimation?
31. Define Multiple Regression Models? Discuss the importance of such models and its underlying assumptions?

(12 x 2 = 24)