Reg. No ..... Name **24U556**

B. A. DEGREE END SEMESTER EXAMINATION - OCTOBER 2024

SEMESTER 5 : ECONOMICS

COURSE : **19U5CRECO10 : INTRODUCTORY ECONOMETRICS**

(For Regular 2022 Admission and Supplementary 2021/2020/2019 Admissions)

Time : Three Hours Max. Marks: 75

PART A

Answer All (1 mark each)

1. Stochastic disturbance term.
2. Zones of indecisions.
3. R^2
4. Maximum Likelihood Method.
5. Ratio scale.
6. Multicollinearity.
7. Three variable model.
8. Slope coefficient of log lin model?
9. Efficient Estimator.
10. What is Autocorrelation?

(1 x 10 = 10)

PART B

Answer any 8 (2 marks each)

11. Specification of the model.
12. The method of OLS.
13. Unbiasedness.
14. Feasible generalized least squares (FGLS)
15. t-test.
16. Breusch-Pagan test.
17. The Cochrane-Orcutt (CO) transformation.
18. Compound rate of growth.
19. Choice of functional form.
20. What are the desirable properties of good econometric model?

(2 x 8 = 16)

PART C

Answer any 5 (5 marks each)

21. What is method of Least Squares?
22. Analyse the various steps involved in econometrics research
23. Elaborate the lin-log model using an example?
24. Summarize the log linear model with suitable example?
25. What is Sample Regression function?
26. Elaborate the consequences of heteroskedasticity?
27. What are the different types of measurement scale of variables?

(5 x 5 = 25)

PART D

Answer any 2 (12 marks each)

28. What problem does Multicollinearity cause? Discuss its nature and remedial measures?
29. Appraise the OLS method of estimation?
30. Discuss about the various choices of functional form?
31. Describe the methodology of an econometric research. Discuss its limitations.

(12 x 2 = 24)