B. A. DEGREE END SEMESTER EXAMINATION - OCTOBER 2025

SEMESTER 5 : ECONOMICS

COURSE : **19U5CRECO10 : INTRODUCTORY ECONOMETRICS**

(For Regular 2023 Admission and Supplementary 2022/ 2021/ 2020/ 2019 Admissions)

Time : Three Hours   Max. Marks: 75

PART A
Answer All (1 mark each)

1. Small sample properties.
2. Parameter.
3. Minimum Variance.
4. Serial correlation.
5. Estimator.
6. Log- lin model.
7. Null hypothesis.
8. Which model is used to estimate compound growth rate?
9. Mention one informal way of checking for heteroscedasticity.
10. Durbin - Watson test.

(1 x 10 = 10)

PART B
Answer any 8 (2 marks each)

11. Specification of the model.
12. Rules of thumb for identifying multicollinearity.
13. Unbiasedness.
14. White-corrected standard errors.
15. Properties of least square estimator.
16. Sample Regression Function.
17. Feasible generalized least squares (FGLS).
18. F-test.
19. Omitted Variable Bias?
20. Compound rate of growth.

(2 x 8 = 16)

PART C
Answer any 5 (5 marks each)

21. Explain Multiple Regression Model with example.
22. How can we ensure precision or reliability of OLS estimators $\widehat{\beta}_1$ and $\widehat{\beta}_2$?
23. Explain functional forms of regression model.
24. What are the uses and limitations of econometrics.
25. Define stochastic and non- stochastic relationship.
26. Discuss the methods to measure the degree or severity of multicollinearity.
27. Distinguish between small sample properties and large sample properties of an estimator.

(5 x 5 = 25)

PART D
Answer any 2 (12 marks each)

28. Define econometrics and discuss the methodology of econometric Research.

29. What problem does heteroscedasticity cause? Discuss its nature and remedial measures?

30. Appraise the OLS method of estimation?

31. Discuss the assumptions and interpretation of Three Variable Model.

(12 x 2 = 24)