Reg. No ..... Name **25P346-S**

M. A. DEGREE END SEMESTER EXAMINATION - OCTOBER 2025

SEMESTER 3 : ECONOMICS

COURSE : **21P3ECOT14 ; BASIC ECONOMETRICS**

(For Supplementary 2023/2022/2021 Admission)

Duration : Three Hours Max. Weights: 30

PART A

Answer any 8 questions **Weight: 1**

1.	Identification problem	(An, CO 3)
2.	Economic Forecasting.	(Cr)
3.	Endogenous and exogenous variables	(An, CO 3)
4.	Koyck transformation.	(An, CO 4)
5.	Analysis of Variance (ANOVA) models	(An, CO 3)
6.	Normality assumption	(An, CO 1)
7.	Which model is used to estimate compound growth rate?	(U, CO 2)
8.	Multiple Regression	(U, CO 1)
9.	Disturbance term	(U, CO 1)
10.	Which functional form is used to measure ealsticity ?	(A, CO 2)

(1 x 8 = 8)

PART B

Answer any 6 questions **Weights: 2**

11.	Summarise estimation of production and cost function.	(U, CO 4)
12.	Elaborate the consequences of heteroskedasticity?	(An, CO 2)
13.	Time series econometrics	(U, CO 4)
14.	Explain the BLUE properties of least square estimators.	(An, CO 1)
15.	Elucidate the estimation of logit model?	(An, CO 3)
16.	How do we estimate qualitative response regression models ?	(E, CO 3)
17.	Explain the reasons for lags in economic phenomenon.	(U, CO 4)
18.	What are the causes and consequences of multicollinearity?	(An, CO 2)

(2 x 6 = 12)

PART C

Answer any 2 questions **Weights: 5**

19.	Evaluate Kyock approch and Almon approach to distributed lag models.	(An)
20.	Examine Models with Qualitative Dependent Variables	(An)
21.	Explain the Gauss Markov theorem. State and prove that the OLS estimators are BLUE.	(E, CO 1)
22.	What is Autocorrelation? Explain the causes, consequences and tests used for detecting autocorrelation.	(An, CO 2)

(5 x 2 = 10)

OBE: Questions to Course Outcome Mapping

CO	Course Outcome Description	CL	Questions	Total Wt.
CO 1	Understands how to apply regression techniques to statistical data and the basic assumptions of regression techniques	U	6, 8, 9, 14, 21	10
CO 2	Acquires the skills to interpret models involving qualitative information and to deal with equations involving simultaneity	R	7, 10, 12, 18, 22	11
CO 3	Learning to introduce dynamicity to the econometric models and to effectively estimate such models.	An	1, 3, 5, 15, 16	7
CO 4	Learning the basics of time series econometrics and attain conceptual clarity.	A	4, 11, 13, 17	7

Cognitive Level (CL): Cr - CREATE; E - EVALUATE; An - ANALYZE; A - APPLY; U - UNDERSTAND; R - REMEMBER;