QP CODE: 22000993

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Reg No : ....

Name : ....

M COM DEGREE (CSS) EXAMINATION, APRIL 2022

Third Semester

Faculty of Commerce

Master of Commerce and Management

CORE - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

71DC8D0A

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Define financial analytics?
2. What is interval scale?
3. What is Autoregressive Models ?
4. Explain the term Dummy Variable Trap.
5. Explain regression analysis.
6. What do you mean by non parametric regression?
7. Discuss the cases of applications of time series in decision making process.
8. Elucidate the concept of stochastic process.
9. Write about Business Analytics.
10. What do you mean by Data Preparation?

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Elaborate a note on estimation.
12. Elaborate stochastic edisturbance term?
13. Discuss the different types of financial models?

14. Explain different Model Selection Criterias.

15. What do you understand by term multicollinearity?

16. Discuss the volatility models of ARCH and GARCH.

17. Explain the significance of Artificial Intelligence in business decision making

18. Briefly explain the 4-V Model of big data definition.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Briefly explain the sources of data.

20. Explain the Cobb- Douglas Production Function

21. Discuss the forecasting models of ARMA and ARIMA in econometrics.

22. Explain Data Mining and its process.

(2×5=10 weightage)