QP CODE: 23002923

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Reg No : ....

Name : ....

M COM DEGREE (CSS) EXAMINATION, MARCH 2023

Third Semester

Faculty of Commerce

Master of Commerce and Management

Core-Elective - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

D7C8B5B8

Time: 3 Hours Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. What is cross sectional data?
2. What is multi colinearity?
3. Explain the concept Financial Modelling
4. Define the term Linearity.
5. Explain autocorrelation.
6. State assumptions of Multiple Linear Regression Model.
7. State the relevance of unit root test theory.
8. Explain AR model.
9. Explain big data analysis.
10. What do you mean by Data Visualisation?

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Explain the types of time series data.
12. Explain central limit theorem.

13. What is Maximum Likelihood Model?
14. Discuss the term Dummy Variables and explain how to model with dummy variables.
15. Explain lin_log , semi_log and reciprocal models.
16. What do you mean by autoregressive model?
17. Explain the common challenges in business analytics.
18. List out the features of data mining.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Explain the application of financial analytics in business.
20. Discuss Financial Model Selection Criteria, Model Specification Error and
21. What is time series analysis? Explain in detail the areas of applications of time series in decision making.
22. Discuss machine learning and the benefits it offers to business organizations.

(2×5=10 weightage)