



QP CODE: 23114094

Reg No :

Name :

B.A DEGREE (CBCS) SPECIAL SUPPLEMENTARY EXAMINATIONS, APRIL 2023

Fifth Semester

CORE COURSE - EC5CRT10 - INTRODUCTORY ECONOMETRICS

Common for B.A Economics Model I, B.A Economics Model II Foreign Trade & B.A Economics
Model II Insurance

2020 Admission Only

36CC4238

Time: 3 Hours

Max. Marks : 80

Part A

*Answer any **ten** questions.*

*Each question carries **2** marks.*

1. What is linear equation?
2. Joint Probability Distribution.
3. Assumptions of the Error Term.
4. Define SRF.
5. Define PRF.
6. Define Least Squares Estimators.
7. What is standard error of the regression coefficients .
8. Define Goodness of fit.
9. Define the coefficient of determination.
10. Explain interval estimation.
11. Distinguish between R square and adjusted R square.
12. What is meant by perfect multicollinearity?

(10×2=20)



Part B

*Answer any **six** questions.*

*Each question carries **5** marks.*

13. Distinguish between time series data, cross section data and Panel data.
14. Explain SRF.
15. Explain the statistical properties of OLS estimators.
16. What is BLUE.
17. Explain the significance of an error term.
18. Define hypothesis. What are the steps in hypothesis testing.
19. Give a short note on T TEST.
20. What happens if the normality assumption of the stochastic term is violated?
21. Give a short note on auto correlation.

(6×5=30)

Part C

*Answer any **two** questions.*

*Each question carries **15** marks.*

22. Explain sample regression function and population regression function using suitable examples.
23. Explain the assumptions of Classical Linear Regression Model.
24. Bring out the properties of OLS estimators.
25. Write a note on the procedure of hypothesis testing.

(2×15=30)

