QP CODE: 23145031

23145031

Reg No : ....

Name : ....

M COM DEGREE (CSS) EXAMINATION, NOVEMBER 2023

Third Semester

Faculty of Commerce

Master of Commerce and Management

CORE - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

EA8EEE92

Time: 3 Hours

Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Define scale
2. What are measurement scales?
3. What is Model Selection Criteria?
4. Define Autoregressive Model
5. What do you mean by semi_ log model?
6. State the relevance of non parametric regression.
7. Name different volatility models adopted in econometrics.
8. Expand GARCH model.
9. Describe Machine learning.
10. Briefly explain Data Presentation.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Explain the scope of financial analytics.
12. Differentiate ordinal scale with nominal scale.

13. Explain the advantages and disadvantages of financial modelling

14. Discuss the tests associated with Specification Errors in models

15. Narrate the concept of autocorrelation.

16. Which are the various non parametric time series models used in econometrics.

17. Write a note on primary sources of Big Data.

18. Briefly explain the data mining techniques.

(6×2=12 weightage)

Part C (Essay Type Questions)

Answer any ***two*** *questions.*

Weight ***5*** *each.*

19. Explain stochastic error term.

20. Explain Modelling with Dummy Variables.

21. State the areas of applications of time series in decision making.

22. Briefly explain Business Analytics and its challenges.

(2×5=10 weightage)