QP CODE: 23135097

Reg No : .....

Name : .....

B.A DEGREE (CBCS) REGULAR / REAPPEARANCE EXAMINATIONS, OCTOBER 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

2017 Admission Onwards

8FF6C8C7

Time: 3 Hours Max. Marks : 80

*Instructions to Private candidates only: This question paper contains two sections. Answer **SECTION I** questions in the answer-book provided. **SECTION II,** Internal examination questions must be answered in the question paper itself. Follow the detailed instructions given under **SECTION II***

Part A

*Answer any **ten** questions.*

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

1. What is linear equation?
2. Sample Space and Sample Points.
3. Define Linearity.
4. BLUE.
5. What do you mean by linear regression model?
6. What are the numerical properties of estimators by the method of OLS?
7. Define unbiased estimator .
8. What is Goodness of Fit?
9. Define GOODNESS OF FIT.
10. Explain interval estimation.
11. Distinguish between R square and adjusted R square.
12. What is meant by autocorrelation?

(10×2=20)

Part B

*Answer any **six** questions.*

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

13. What are the Problems associated with fitting econometric Models ?
14. Explain the stochastic specification of PRF with suitable examples.
15. Explain the statistical properties of OLS estimators.
16. Define TSS.
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. Give a short note on heteroscedasticity.
21. Give a short note on multicollinearity.

(6×5=30)

Part C

*Answer any **two** questions.*

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

22. Analyse the population regression function and sample regression function.
23. Explain the procedure for estimating parameters under the OLS method.
24. Bring out the properties of OLS estimators.
25. Write a note on the procedure of hypothesis testing.

(2×15=30)