QP CODE: 24035047

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Reg No : ....

Name : ....

B.A DEGREE (CBCS) REGULAR / REAPPEARANCE EXAMINATIONS, OCTOBER 2024

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

F296014B

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. Define Classical Linear Regression Model.
2. Variance.
3. Define PRF.
4. What is SRF.
5. State the estimation of PRF.
6. What is standard error ?
7. State BLUE.
8. Define goodness of fit.
9. Distinguish between an estimate and estimator.
10. Distinguish between point and interval estimation.
11. Distinguish between R square and adjusted R square.
12. Define multicollinearity.

(10×2=20)

Part B

*Answer any **six** questions.*

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

13. Distingush between time series data, cross section data and Panel data.
14. Explain SRF.
15. Write a note on OLS estimator .
16. Compare and contrast correlation and regression.
17. Explain the method of Least Squares.
18. Define hypothesis. What are the steps in hypothesis testing?
19. Give a short note on T test.
20. Why is heteroscedasticity a problem?
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 statistical properties of OLS estimators.
24. Bring out the properties of OLS estimators.
25. Write a note on the procedure of hypothesis testing.

(2×15=30)