QP CODE: 24045050

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Reg No : ....

Name : ....

M.Com DEGREE (CSS) EXAMINATION, OCTOBER 2024

Third Semester

M.Com MASTER OF COMMERCE & MANAGEMENT

ELECTIVE - CM900301 - FINANCIAL ANALYTICS (FOR FINANCE)

2020 ADMISSION ONWARDS

45BC5D31

Time: 3 Hours | Weightage: 30

Part A (Short Answer Questions)

*Answer any **eight** questions.*

*Weight **1** each.*

1. Define horizontal analysis.
2. What is stationarity?
3. Discuss the concept Model Specification Error.
4. Discuss OLS Model.
5. Explain Multiple Linear Regression Model.
6. Explain neural networks.
7. Expand ARCH model.
8. List a few non parametric time series models applied in econometrics.
9. Brief about volume of the Big data.
10. Define Data Mining.

(8×1=8 weightage)

Part B (Short Essay/Problems)

*Answer any **six** questions.*

*Weight **2** each.*

11. Explain the various statistical tests for normality.
12. Elaboarate the impactt of non normality.
13. Explain the methodology of building econometric models.
14. Difference between Linearity and Nonlinearity.

15. What do you mean by multicollinearity?

16. Explain forecasting models - ARMA and ARIMA models.

17. State the different types of big data analytics.

18. Explain Data Preparation and its features.

(6×2=12 weightage)

Part C (Essay Type Questions)

*Answer any **two** questions.*

*Weight **5** each.*

19. Briefly explain different types of scales.

20. What is Dummy Variables? Explain dummy variable trap and its tests.

21. Time Series Analysis is used for many applications such as economic forecasting, sales forecasting etc. Justify the statement.

22. Explain the significant use of Artificial Intelligence in business decision making.

(2×5=10 weightage)