



**QP CODE: 20100146**

**Reg No** : .....

**Name** : .....

**BA DEGREE (CBCS ) EXAMINATION, FEBRUARY 2020**

**Fifth Semester**

**Core Course - EC5CRT10 - INTRODUCTORY ECONOMETRICS**

B.A Economics Model I, B.A Economics Model II Foreign Trade, B.A Economics Model II Insurance

2017 Admission Onwards

20317A3F

Time: 3 Hours

Maximum Marks :80

**Part A**

*Answer any **ten** questions.*

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

1. Define Sample regression function
2. Distinguish between a Mathematical and Stastical Model
3. Covariance
4. Define linearity in econometrics
5. Define Regression
6. What are the numerical properties of estimators by the method of OLS?
7. State any two assumptions of Classical Linear Regression Model.
8. Define a linear regression function
9. DEFINE GOODNESS OF FIT
10. Briefly explain t test
11. What is point estimation and interval estimation
12. What is meant by perfect multicollinearity?

(10×2=20)



### **Part B**

*Answer any **six** questions.*

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

13. Compare PRF and SRF
14. Explain SRF
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. What are the assumptions of multiple regression analysis
20. What happens if the normality assumption of the stochastic term is violated?
21. Give a short note on heteroscedasticity

(6×5=30)

### **Part C**

*Answer any **two** questions.*

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

22. What is meant by regression? Also explain PRF and SRF
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 steps of hypothesis testing.

(2×15=30)

