QP CODE: 19102545

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Reg No : .....

Name : .....

BA DEGREE (CBCS) EXAMINATION, OCTOBER 2019

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

37BEEAFB

Maximum Marks: 80 Time: 3 Hours

Part A

*Answer any **ten** questions.*

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

1. Define Sample regression function
2. Skewness and Kurtosis
3. Define Population regression function
4. What is meant by linearity in variables
5. Define Conditional Mean
6. Define Least Squares Estimators
7. Derive the mean value of estimated Yi equal to actual Y.
8. Define the coefficient of detrmination
9. Define an estimate
10. Briefly explain t test
11. Explain interval estimation
12. What is meant by spatial autocorrelation?

(10×2=20)

Part B

*Answer any **six** questions.*

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

13. Explain the Types of Statistical Data
14. Explain the stochastic specification of PRF with suitable examples.

15. Explain the statistical properties of OLS estimators.

16. What is BLUE

17. Give a short note on Coefficient of Determination

18. Briefly explain the' t test' criteria for testing the significance of slope coefficient in simple regression

19. Examine the significance of a multiple regression model

20. Why is heteroscedasticity a problem?

21. What are the practical consequences of multicollinearity?

(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 Gauss Markow Theorem

24. Bring out the properties of OLS estimators

25. Write a note on the procedure of hypothesis testing

(2×15=30)