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21100146

B.A DEGREE (CBCS) EXAMINATION, FEBRUARY 2021

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

E21CA918

Time: 3 Hours   Max. Marks : 80

Part A

*Answer any **ten** questions.*

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

1.   Define Classical Liner Regression Model.

2.   Variance.

3.   Linearity in parameters.

4.   BLUE

5.   State the estimation of PRF.

6.   Derive the mean value of estimated Yi equal to actual Y.

7.   Derive the mean value of disturbance Ui.

8.   Define RSS.

9.   What is an error term?

10.   Explain interval estimation.

11.   What is multiple regression analysis?

12.   Define autocorrelation.

(10×2=20)

Part B

*Answer any **six** questions.*

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

13.   What is the significance of econometric models in incorporating randomness in economic theory?

14.   Explain SRF.

15. Explain OLS method.

16. Compare and contrast correlation and regression.

17. Why do we calculate goodness of fit?

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 statistical properties of OLS estimators.

24. Bring out the properties of OLS estimators.

25. Write a note on the steps of hypothesis testing.

(2×15=30)