



K20P 0240

Reg. No. :

Name :

II Semester M.A. Degree (CBSS – Reg./Suppl./Imp.)

Examination, April 2020

(2014 Admission Onwards)

ECONOMICS/APPLIED ECONOMICS/DEVELOPMENT ECONOMICS

ECO 2C09 : Basic Econometrics

Time : 3 Hours

Max. Marks : 60

PART – A

(Answer all the eight questions in Part – A. Each question carries 1/2 mark.)

1. Which among the following is not used for detecting autocorrelation ?

- A) BG Test
- B) Durbin Watson d
- C) BPG Test
- D) Runs Test

2. When all the equations are exactly identified, one can use the method of

- A) ILS
- B) OLS
- C) GLS
- D) All the above

3. A confidence interval consists of

- A) A confidence level
- B) A statistic
- C) A margin of error
- D) All the above

4. Choose the correct pair :

- A) Chow test – Autocorrelation
- B) Breusch-Godfrey test – Residual normality
- C) Goldfeld-Quandt test – Heteroscedasticity
- D) Jarque-Bera test – Structural change

P.T.O.

