



K18U 0016

Reg. No. :

Name :

VI Semester B.A. Degree (CBCSS – Reg./Supple./Imp.) Examination, May 2018
CORE COURSE IN ECONOMICS/DEV. ECONOMICS
6B15ECO : Basic Econometric Analysis
(2014 Admn. Onwards)

Time : 3 Hours

Max. Marks : 40

PART – A

Answer **all** questions. **Each** question carries **one** mark.

1. What is multicollinearity ?
2. Define Degree of freedom.
3. Define Econometrics.
4. Define Cobb-Douglas production function.

PART – B

Answer **any seven** questions. **Each** question carries **2** marks.

5. Explain the limitations of econometrics.
6. Explain the assumptions of Gauss-Markov theorem.
7. Examine the scope of econometrics.
8. Explain the detection of multicollinearity.
9. Explain the Durbin-Watson test.
10. Explain regression analysis and ANOVA.
11. What are the important goals of econometrics ?

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12. What do you mean by Partial Regression Coefficient ?
13. What is BLUE ?
14. What is test of hypothesis ?

PART – C

Answer **any four** questions. **Each** question carries **3** marks.

15. What are the consequences of multicollinearity ?
16. What are the numerical properties of OLS estimators ?
17. What is autocorrelation ? Explain the sources of autocorrelation.
18. Explain the relation between economic theory Mathematics and Statistics.
19. Why an error term is incorporated in the econometric model ?
20. Examine the methodology of econometrics.

PART – D

Answer **any two** questions. **Each** question carries **5** marks.

21. Explain Gauss-Markov theorem.
22. What is econometrics ? Explain the methodology of econometrics.
23. Explain the nature and sources of data for econometric analysis.
24. What is heteroscedasticity and explain the reasons for the problem of heteroscedasticity ?