K19U 0016

Reg. No. : ....

Name : ....

VI Semester B.A. Degree (CBCSS-Reg./Supple./Improv.)
Examination, April 2019
(2014 Admission Onwards)
CORE COURSE IN ECONOMICS/DEVELOPMENT ECONOMICS
6B 15 ECO – Basic Econometric Analysis

Time : 3 Hours

Max. Marks : 40

PART – A

Answer all questions. (Each question carries 1 mark).

1. What is Econometrics?

2. Define econometric model.

3. What is homoscedasticity ?

4. How will you define bias of an estimator ?

(4×1=4)

PART – B

Answer any 7 questions. (Each question carries 2 marks).

5. What is BLUE ?

6. Distinguish between exogenous and endogenous variables.

7. What is a multiple linear model ?

8. Distinguish between theoretical econometrics and applied econometrics.

9. What are the main goals of econometrics ?

10. Distinguish between estimator and estimate.

11. What are the desirable properties of an econometric model ?

12. What do you mean by the term best estimator ?

13. State Gauss-Markov Theorem.

14. Explain p-value. (7×2=14)

PART – C

Answer **any 4** questions. (**Each** question carries **3** marks).

15. What do you know about estimation and hypothesis testing ?

16. Explain the reason for the insertion of the disturbance term in the model.

17. What are the assumptions of OLS method ?

18. Explain hypothesis testing.

19. Write a short note on ANOVA.

20. Explain the different sources of multicollinearity. (4×3=12)

PART – D

Answer **any 2** questions. (**Each** question carries **5** marks).

21. Explain the methodology of econometrics.

22. What is heteroscedasticity ? How can we detect the presence of heteroscedasticity ?

23. What do you mean by Population Regression Function and Sample Regression Function ? Also explain the major distinction between them.

24. What is Auto correlation ? Explain the causes and consequences of autocorrelation. (2×5=10)