



K20U 0016

Reg. No. :

Name :

VI Semester B.A. Degree (CBCSS-Reg./Supple./Improv.)
Examination, April 2020
(2014 Admission Onwards)
CORE COURSE IN ECONOMICS/DEVELOPMENT ECONOMICS
6B15 ECO : Basic Econometric Analysis

Time : 3 Hours

Max. Marks : 40

PART – A

Answer **all** questions. **Each** question carries 1 mark.

1. What is level of significance ?
2. What do you mean by simple regression model ?
3. Define estimator.
4. What is standard error ?

(4×1=4)

PART – B

Answer **any 7** questions. **Each** question carries 2 marks.

5. What do you mean by Error term ?
6. What is the difference between biased estimator and unbiased estimator ?
7. Distinguish between Null Hypothesis and Alternative Hypothesis.
8. What is a best estimator ?
9. What is Heteroscedasticity ?
10. Write a short note on hypothesis testing.
11. What is autocorrelation ?
12. What is the Durbin-Watson-d-statistic ?
13. Distinguish between Exogenous and endogenous variables.
14. What are the desirable properties of an econometric model ?

(7×2=14)

P.T.O.



PART – C

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

15. Explain how you would assess goodness of fit of an estimated simple regression.
16. What are the limitations of econometrics ?
17. Explain the relationship of Econometrics with Mathematics and Statistics.
18. Describe the different types of data used for econometric analysis.
19. What are the assumptions of multiple regression models ?
20. What is the purpose of the insertion of disturbance term in an econometric model ? (4×3=12)

PART – D

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

21. Explain Simple Linear Regression model with an example. What are the important assumptions of a simple linear regression model ?
22. Explain the method of Ordinary Least Squares.
23. What is Multicollinearity ? What are the causes and consequences of multicollinearity ?
24. Explain the methodology of econometrics. (2×5=10)