K24U 0266

Reg. No. : ....

Name : ....

Sixth Semester B.A. Degree (C.B.C.S.S. – Supplementary/One Time Mercy Chance) Examination, April 2024
(2014 to 2018 Admissions)
CORE COURSE IN ECONOMICS/DEVELOPMENT ECONOMICS
6B15ECO : Basic Econometric Analysis

Time : 3 Hours Max. Marks : 40

PART – A

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

1. Differentiate between econometrics and mathematical economics.
2. What is meant by linearity ?
3. Define multiple linear regression.
4. Define multicollinearity. **(4×1=4)**

PART – B

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

5. Distinguish between theoretical and applied econometrics.
6. What are the limitations of econometrics ?
7. Why we study econometrics ?
8. What is meant by best estimator ?
9. What do you mean by exact level of significance ?
10. Briefly explain the principle of least squares.
11. What is meant by partial regression coefficients ?

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12. Briefly explain the multiple coefficient of determination R^2.
13. What are the practical consequences of multicollinearity ?
14. What happens if we drop a variable from the model to solve multicollinearity ? **(7×2=14)**

PART – C

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

15. Explain the nature and sources of data for econometric analysis.
16. Explain the methodology of econometric research.
17. Prove that OLS estimators are unbiased.
18. Distinguish between population regression function and sample regression function.
19. Distinguish between R^2 and adjusted R^2.
20. Describe the causes of autocorrelation. **(4×3=12)**

PART – D

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

21. Explain the definition and scope of econometrics.
22. Explain the assumptions of classical linear regression model.
23. Describe hypothesis testing in multiple regression.
24. Explain the detection and remedial measures of heteroscedasticity. **(2×5=10)**

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