K24P 1013

Reg. No. : ....

Name : ....

Second Semester M.A. Degree (C.B.C.S.S. – OBE-Regular)
Examination, April 2024
(2023 Admission)
ECONOMICS/DEVELOPMENT ECONOMICS/APPLIED ECONOMICS
MAECO02C09/MAACO02C09/MADCO02C09 : Basic Econometrics

Time : 3 Hours Max. Marks : 60

SECTION – I

Short Answer Questions (**Any 5**). **(5×3=15)**

1. Explain PRF.
2. Discuss Linear Regression analysis.
3. What are the partial regression coefficients ?
4. Explain the dummy variable trap.
5. Explain Autocorrelation.
6. Compare ANOVA and ANCOVA models.

SECTION – II

Short Essay Questions (**Any 3**). **(3×6=18)**

7. Explain the concept of Coefficient of determination (r^2).
8. What is Heteroscedasticity ? Explain various methods for its detection.
9. Compare the simple and multiple regression analysis.
10. Write a note on Piece-wise linear regression analysis.
11. Comment on Ramsey's RESET test.

P.T.O.

SECTION – III

Essay Questions (**Any 3**). **(3×9=27)**

12. Explain the Gauss-Markov Theorem.
13. What is Multi-collinearity ? Explain the methods for detecting and solving the problem of multi-collinearity.
14. For the following data, fit a regression model that exhibits saving as a function of disposable income using OLS. Also estimate the value of savings when income is 40 crores.

Disposable Income (in crores of rupees) :	10	12	16	18	22	24	28	30	34	36
Savings (in crores of rupees) :	8	9	12	14	18	20	22	25	28	30

15. Explain Simultaneous Equation Models. Examine different forms of Simultaneous equation systems.
16. Discuss various regression models with qualitative dependent variables. Explain the situations in which these models are useful.

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