



QP CODE: 22103499



Reg No :

Name :

**B.A DEGREE (CBCS) REGULAR / REAPPEARANCE EXAMINATIONS,
NOVEMBER 2022**

Fifth Semester

CORE COURSE - EC5CRT10 - INTRODUCTORY ECONOMETRICS

Common for B.A Economics Model I, B.A Economics Model II Foreign Trade & B.A Economics
Model II Insurance

2017 Admission Onwards

519F0504

Time: 3 Hours

Max. Marks : 80

Instructions to Private candidates only: This question paper contains two sections. Answer **SECTION I** questions in the answer-book provided. **SECTION II**, Internal examination questions must be answered in the question paper itself. Follow the detailed instructions given under **SECTION II**

SECTION I

Part A

Answer any **ten** questions.

Each question carries **2** marks.

1. Binomial Distribution.
2. Define Error Term.
3. Define Linearity.
4. BLUE.
5. Define Conditional Mean.
6. Define point estimator.
7. State any two assumptions of Classical Linear Regression Model.
8. What is conditional mean.
9. What is R^2 ?
10. Distinguish between point and interval estimation.
11. Explain the F test in a multiple regression model.
12. Define heteroscedasticity.

(10×2=20)

Part B





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

13. What is the significance of econometric models in incorporating randomness in economic theory ?
14. Explain the stochastic specification of PRF with suitable examples.
15. Derive the estimator of β_2 by using OLS method.
16. Why do we calculate goodness of Fit ?
17. Explain the significance of an error term.
18. Define hypothesis. What are the steps in hypothesis testing?
19. Give a short note on T Test.
20. What happens if the normality assumption of the stochastic term is violated?
21. Give a short note on auto correlation.

(6×5=30)

Part C

*Answer any **two** questions.
Each question carries **15** marks.*

22. From the following data of ages of X and Y , frame 2 regression equations.
 - a) Also, calculate the X's age when Y's age is 20.
 - b) Find the age of Y's when the X's age is 30 .

X: 36 , 23,27,28,28,29,30,31,33,35
Y: 29,18,20,22,27,21,29,27,29,28.
23. What is OLS method? Bring out its statistical and numerical properties.
24. Bring out the properties of OLS estimators.
25. Write a note on the procedure of hypothesis testing.

(2×15=30)

