



QP CODE: 22101895

Reg No : .....

Name : .....

**B.A DEGREE (CBCS ) SPECIAL SUPPLEMENTARY EXAMINATIONS,  
MAY 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

**For Regular Candidates : 2019 Admission Only  
For Private Candidates : 2017 & 2018 Admissions**

18063C69

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. Forecasting
2. An Event
3. Linearity in Variables
4. Define SRF.
5. Write down a two variable PRF
6. Derive the mean value of estimated  $\hat{Y}_i$  equal to actual  $Y_i$ .
7. State Gauss markov theorem.
8. Define GOODNESS OF FIT
9. What is coefficient of Determination?
10. Explain interval estimation.





11. What is multiple regression analysis?
12. What is meant by heteroscedasticity?

(10×2=20)

### Part B

Answer any **six** questions.

Each question carries **5** marks.

13. Explain the concept of linearity in econometrics.
14. Explain SRF.
15. Explain OLS method.
16. Compare and contrast correlation and regression.
17. Explain the significance of an error term.
18. Briefly explain the 't test' criteria for testing the significance of slope coefficient in simple regression.
19. Give a short note on T TEST.
20. What happens if the normality assumption of the stochastic term is violated?
21. What are the practical consequences of multicollinearity?

(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. Explain the statistical properties of OLS estimators.
24. Bring out the properties of OLS estimators.
25. Write a note on the steps of hypothesis testing..

(2×15=30)

