TM154220A **Reg. No:……………………**

Name………………………

M. A. DEGREE (C.S.S.) EXAMINATION, MARCH 2017
SEMESTER IV – ECONOMICS
EC4EB10M - ADVANCED ECONOMETRICS

Time: Three Hours **Maximum Marks: 75**

PART A

1. Write short notes on any five of the following. Each question carries 3 marks.

1. Simultaneous Equation System
2. Bias of OLS Estimators
3. Recursive Model
4. Instrumental Variable
5. Explain Panel Data.
6. Unit Root Stochastic Process
7. Statistical Analysis

(5x3=15)

PART B

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

8. Explain the problems of simultaneous equation models.
9. Explain Indirect Least Squares.
10. What are the uses of Panel Data?
11. Describe the estimation of panel data regression models?
12. Explain Hausman Test.
13. Explain the various methods of economic forecasting.
14. Explain the Box Jenkin's Methodology.
15. Explain the application of Software and Packages.
16. Summarize the uses of Computer Software Operating System.

(6x5=30)

PART C

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

17. Explain the Simultaneous Equation Models.
18. Describe the methods of estimating simultaneous equations
19. Explain the tests of Stationary.
20. Critically examine Computer and its Application in Econometrics.

(2 x15=30)