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TB245662I

Reg. No :................................

Name :..................................

Integrated M.A . Programme in Social Sciences (C.S.S) EXAMINATION, NOVEMBER 2024
2020, 2021 ADMISSIONS SUPPLEMENTARY
SEMESTER V - CORE COURSE ECONOMICS
EC05C23IM20 - Econometrics – I

Time : 3 Hours **Maximum Weight : 30**

Part A

I. Answer any Eight questions. Each question carries 1 weight **(8x1=8)**

1. Define Econometrics.
2. What is the difference between economics, econometrics and statistics?
3. What is Regression?
4. What is PRL?
5. What is 'BLUE' property ?
6. Define homoscedasticity.
7. What is p value?
8. Define Confidence Interval.
9. Difference between r2 and raw r2.
10. Define beta coefficient.

Part B

II. Answer any Six questions. Each question carries 2 weight **(6x2=12)**

11. Differentiate between economic model and econometric model
12. Write down the applications of econometrics.
13. Explain the concept of Linearity.
14. Difference between PRL and SRL?
15. State and explain Gauss Markov Theorem
16. Explain coefficient of determination.
17. Explain the idea of Hypothesis Testing.
18. What do you mean by standardised variables?. Explain its properties.

Part C

III. Answer any Two questions. Each question carries 5 weight **(2x5=10)**

19. Explain the relationship between economic theory, economic statistics and mathematics.
20. Give an account of the origin and interpretation of regression analysis.
21. Briefly explain the procedure for estimating parameters in OLS Method.
22. What is Interval estimation? Derive the confidence interval for estimators of two variable model and confidence interval population variance.