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TM244161S

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

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

MASTER'S DEGREE (C.S.S) EXAMINATION, MARCH 2024

2022 ADMISSIONS REGULAR

SEMESTER IV - CORE COURSE Economics

EC4C17TM20 - Econometrics-II

Time : 3 Hours

Maximum Weight : 30

Part A

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

1. Stationarity.
2. Deterministic trend.
3. MA Process.
4. Linear combination.
5. Lucas critique.
6. Simultaneous equation model.
7. Stagnant growth rate.
8. Data analysis.
9. Sources of Panel data.
10. Random effect.

Part B

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

11. What is LB statistic?
12. Identify whether the following equation is a Random walk model with or without drift. Yt= Yt-1+ut.
13. Differentiate between unit root and Cointegration tests.
14. Explain augmented Engle - Granger Test.
15. What is a GARCH model?
16. Explain the concept of seasonality with examples.
17. Explain the estimation of Generalised Auto Regressive Conditional Heteroscedasticity model.
18. Explain the fixed effects approach.

Part C

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

19. Explain Structural Change in detail with the help of examples.
20. Examine the relationship between Cointegration and error correction mechanism.
21. Examine the methodology of Compound Growth Rate Estimation .
22. Explain the application of cointegration tests for panel data models.