TM143200B **Reg.No: ……………….**

Name:…………………

M.A. DEGREE (CSS) EXAMINATION, FEBRUARY 2016
THIRD SEMESTER- ECONOMICS
ECO3BE-BASIC ECONOMETRICS
(Supplementary Examination- 2014 Admission)

Time: Three Hours **Maximum Weight: 30**

PART A

I. Answer any Five questions. Each question carries a weight of 1

1. Hypothesis
2. Error term
3. Regression through origin
4. Log linear model
5. Dummy variable trap
6. Autoregressive model
7. Specification error
8. Economic forecasting

(5x1=5)

PART B

II. Answer any Five questions. Each question carries a weight of 2

9. Distinguish between p-value and level of significance
10. Consequences of Multicolliinearity
11. Logit model
12. Deseasonalising a time series using dummy variables
13. Uses of instrumental variable
14. Explain the Granger test
15. Limitations of economic forecasting
16. Explain estimation of demand functions

(5x2=10)

PART C

11I. Answer any Three questions. Each question carries a weight of 5

17. Explain the OLS methodology
18. Explain the nature, tests, consequences and remedial measures of heteroscedasticity
19. Describe the koyck’s model
20. Examine the method of instrumental variables
21. Briefly explain the methods of economic forecasting and the estimation of cost functions
22. Explain the problems associated with autocorrelation and the ways to solve it

(5x3=15)