D 140316 **(Pages : 2)** Name....................................

Reg. No................................

SIXTH SEMESTER (CBCSS—U.G.) DEGREE EXAMINATION APRIL 2026

Economics

ECO 6B 16—BASIC ECONOMETRICS

(2020 Admission onwards)

Time : Two Hours Maximum : 60 Marks

Section A (Short Answer Questions)

Maximum mark in this section is 20.

Students can attempt **all** *questions.*

Each question carries a maximum of 2 marks.

1. Degrees of freedom.
2. Panel data.
3. Disturbance term.
4. Econometric model.
5. Correlation.
6. F statistic.
7. PRF.
8. Lin-log model.
9. Dummy variables.
10. Serial correlation.
11. P-value.
12. Null hypothesis.

Turn over

Section B (Short Essay Questions)

Maximum mark in this section is 30.

Students can attempt all questions.

Each question carries a maximum of 5 *marks.*

13. State Gauss Markov theorem.

14. Distinguish between type I error and type II error.

15. What are the stochastic assumptions of ordinary least square method ?

16. What do you mean by reciprocal models ? Explain.

17. Write a short note on multiple co-efficient of determination R^2.

18. What are the reasons of heteroscedasticity ? Discuss its consequences.

19. Briefly discuss the uses of dummy variables in regression analysis.

Section C (Long Essay Questions)

Answer any **one** *question.*

Question carries a maximum of 10 *marks.*

20. Explain the meaning, scope and limitations of econometrics.

21. Briefly discuss the problem of autocorrelation and explain how to detect it.

(1 × 10 = 10 marks)