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C 40715 **(Pages : 2)** **Name.......................................**

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

SIXTH SEMESTER U.G. DEGREE EXAMINATION, MARCH 2023

(CBCSS—UG)

Economics

ECO 6B 16—BASIC ECONOMETRICS

(2019 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. Econometrics.
2. Error team.
3. Cross sectional data.
4. PRF.
5. Normal distribution.
6. Estimate.
7. Regression.
8. F test.
9. Binary variable.
10. Homoscedasticity.
11. Degrees of freedom.
12. Null hypothesis.

Turn

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. Explain the desirable properties of an econometric model.

14. Describe the significance of stochastic error term.

15. What do you mean by normality assumption ? Explain.

16. Explain the log log model.

17. Briefly discuss about hypothesis testing.

18. Write a short note on Durbin Watson '*d*' statistic.

19. Explain the remedial measures to solve multicollinearity.

Section C (Long Essay Questions)

Answer any **one** *question.*

Question carries a maximum of 10 *marks.*

20. Elaborate the methodology of econometrics.

21. Discuss the causes, consequences and remedial measure of heteroscedasticity.

(1 × 10 = 10 ma