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C 20743 (Pages : 2) Name..................................

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

SIXTH SEMESTER U.G. DEGREE EXAMINATION, MARCH 2022

(CBCSS—UG)

Economics

ECO 6B 16—BASIC ECONOMETRICS

(2019 Admissions)

Time : Two Hours Maximum : 60 Marks

Section A (Short Answer Questions)

Answer at least **eight** *questions.*
Each question carries 3 marks.
All questions can be attended.
Overall Ceiling 24.

1. Regression.
2. P value.
3. OLS.
4. Standard error.
5. Heteroscedasticity.
6. Restricted least squares.
7. Coefficient of determination.
8. F test.
9. Mathematical Economics.
10. Error term.
11. Null and alternative hypothesis.
12. Normality assumption.

($8 \times 3 = 24$ marks

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Section B (Short Essay/Paragraph Questions)

Answer at least **five** *questions.*

Each question carries 5 *marks.*

All questions can be attended.

Overall Ceiling 25.

13. What is meant by hypothesis testing ? Explain the uses of t test.
14. Discuss the consequences of OLS estimation in the presence of multicollinearity.
15. Distinguish between population regression function and sample regression function.
16. Explain dummy variables and their uses. Give examples of dummy variables.
17. State and prove Gauss-Markov theorem.
18. Examine the functional forms of regression models.
19. Distinguish between R^2 and adjusted R^2.

($5 \times 5 = 25$ marks)

Section C (Long Essay Questions)

Answer any **one** *question.*

The question carries 11 *marks.*

20. Discuss the nature and scope of Econometrics. Explain the methodology of Econometrics.
21. Explain meaning and consequences of autocorrelation. What are the remedial measures to solve it ?

($1 \times 11 = 11$ marks)