



K23U 0116

Reg. No. :

Name :

VI Semester B.A. Degree (CBCSS – Supplementary)
Examination, April 2023
(2017 to 2018 Admissions)
CORE COURSE IN ECONOMICS/DEVELOPMENT ECONOMICS
6B15 ECO : Basic Econometric Analysis

Time : 3 Hours

Max. Marks : 40

PART – A

Answer **all** questions. **Each** question carries **1** mark.

1. Define econometrics.
2. What is stochastic relationship ?
3. Define multiple linear regression.
4. Define heteroscedasticity.

(4×1=4)

PART – B

Answer **any seven** questions. **Each** question carries **2** marks.

5. Distinguish between econometrics and mathematical economics.
6. What are the limitations of econometrics ?
7. What are the desirable properties of an econometric model ?
8. Explain the meaning of the term linear.
9. Distinguish between population regression function and sample regression function.

P.T.O.



10. What do you mean by normality assumption ?
11. Distinguish between R^2 and adjusted R^2 .
12. Briefly explain the restricted least squares.
13. Briefly explain the method of weighted least squares.
14. What are the informal methods of detecting heteroscedasticity ? **(7×2=14)**

PART – C

Answer **any four** questions. **Each** question carries **3** marks.

15. Explain the scope of econometrics.
16. What are the divisions of econometrics ?
17. Describe the statistical testing of regression coefficient.
18. What are the assumptions underlying classical linear regression model ?
19. Explain the testing of equality of two regression coefficients.
20. Describe the causes and consequences of multicollinearity. **(4×3=12)**

PART – D

Answer **any two** questions. **Each** question carries **5** marks.

21. Describe the methodology of econometric research.
 22. State and prove Gauss-Markov theorem.
 23. Describe the OLS estimation in multiple regression analysis.
 24. Explain the detection and remedial measures of autocorrelation. **(2×5=10)**
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