Reg. No. : .....................................

Name : .....................................

# VI Semester B.A. Degree (CBCSS – Reg./Supple./Imp.) Examination, May 2018
## CORE COURSE IN ECONOMICS/DEV. ECONOMICS
### 6B15ECO : Basic Econometric Analysis
### (2014 Admn. Onwards)

Time : 3 Hours　　　　　　　　　　　　　　　　　　　　Max. Marks : 40

## PART – A

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

1. What is multicollinearity ?

2. Define Degree of freedom.

3. Define Econometrics.

4. Define Cobb-Douglas production function.

## PART – B

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

5. Explain the limitations of econometrics.

6. Explain the assumptions of Gauss-Markov theorem.

7. Examine the scope of econometrics.

8. Explain the detection of multicollinearity.

9. Explain the Durbin-Watson test.

10. Explain regression analysis and ANOVA.

11. What are the important goals of econometrics ?

P.T.O.

12. What do you mean by Partial Regression Coefficient ?

13. What is BLUE ?

14. What is test of hypothesis ?

PART – C

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

15. What are the consequences of multicollinearity ?

16. What are the numerical properties of OLS estimators ?

17. What is autocorrelation ? Explain the sources of autocorrelation.

18. Explain the relation between economic theory Mathematics and Statistics.

19. Why an error term is incorporated in the econometric model ?

20. Examine the methodology of econometrics.

PART – D

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

21. Explain Gauss-Markov theorem.

22. What is econometrics ? Explain the methodology of econometrics.

23. Explain the nature and sources of data for econometric analysis.

24. What is heteroscedasticity and explain the reasons for the problem of heteroscedasticity ?

———————————