K22U 0265

Reg. No. : ....

Name : ....

VI Semester B.A. Degree (CBCSS – OBE – Regular) Examination, April 2022
(2019 Admission)
CORE COURSE IN ECONOMICS/DEVELOPMENT ECONOMICS
6B15ECO/DEVECO : Basic Econometrics Analysis

Time : 3 Hours

Max. Marks : 40

PART – A

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

1. Distinguish between mathematical and econometric model.
2. Distinguish between theoretical and applied econometrics.
3. What is Sample Regression Function ?
4. What is Heteroscedasticity ?
5. What is coefficient of determination ?
6. How do you interpret regression coefficient ?

PART – B

Answer **any six** questions. **Each** question carries **2** marks :

7. What is the meaning of 'linear in parameters' ?
8. Distinguish between estimator and estimate.
9. Distinguish between type I error and type II error.
10. How Multicollinearity be detected ?
11. What is meant by non-linear regression model ?

12. What do you mean by stochastic function ?

13. Explain the assumptions of Ordinary Least Square.

14. What do you mean by null hypothesis ?

PART – C

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

15. Discuss the applications of regression in economic analysis.

16. Explain the relationship between R^2 and F.

17. Explain the cause and consequences of multi-collinearity.

18. Explain the following : a) Cross section data b) Time series data c) Pooled data.

19. Explain Cobb Douglas Production function.

20. How to test the overall significance of the regression model ?

PART – D

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

21. Briefly explain the meaning, causes, consequences and detection of autocorrelation.

22. Discuss the scope and methodology of Econometrics.

23. Explain the assumptions of classical linear regression models.

24. State and prove the Gauss-Markov Theorem.