D 91848 (Pa		ges : 3)	Name				
			Reg. No				
THIRD SEMESTER M.A. DEGREE EXAMINATION, DECEMBER 2015							
(CUCSS)							
Applied Economics							
Core VIII—ECONOMETRICS							
Time:	Three Hours		Maximum: 36 Weightage				
	F	art A					
Answer all questions. Each bunch of four questions carries a weightage of 1 .							
A. Mu	ltiple Choice:						
1.	The first stage in the Methodology of Econometric Research is:						
	(a) Estimation Stage	(b) Evaluation Stage					
	(c) Specification Stage.	(d) None of the above					
2.	t-test is more appropriate for:						
	(a) Large samples.	(b) Small samples.					
	(c) Both Large and Small samples.	(d) None of the above	2.				
3.	3. The ratio of explained variation to total variation is:						
	(a) r.	(b) r ² .					
	(c) R.	(d) None of the above	2.				
4.	4. Regression between Y and X_1 , X_2 assuming other variable constant is:						
	(a) Simple Regression.	(b) Multiple Regressi	on.				
	(c) Partial Regression.	(d) None of the above	2.				
B. Mu	ltiple Choice :						
5.	$u_t = Put - + v_t$ is:						
	(a) Second order Autocorrelation.	(b) First order Autoco	orrelation.				
	(c) Third order Autocorrelation.	(d) None of the above	<u>.</u>				
6.	. A complete system of equations are known as :						
	(a) Reduced form model.	(b) Structural model					
	(c) Structural equation.	(d) None of the above	<u>.</u>				

Turn over

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7. If the ed	quation is over identified the approp	oriate	e method to be used :				
(a)	MLM.	(b)	2SLS.				
(c)	3SLS.	(d)	ILS.				
8. The ord	ler condition for identification is:						
(a)	(K-M) > (G-1).	(b)	(K-M) < (G-1).				
(c)	(K-M) > (G-1).	(d)	(K-M) < (G-1).				
C. Fill in the b	olanks :						
9. Conflue	ence analysis is associated with		<u></u>				
10. Regress	sion models that take into account t	ime 1	ags are known as				
11. In the case of Hetroscedasticity the variance of u is							
12. Asymptotic properties are associated with							
D. State wheth	her the following stagements are Tru	ae <i>or</i>	False :-				
13. The rep	eated surveys of a single sample in	diffe	rent periods of time is ca	lled panel data.			
14. Expected value is not equal to the true value is known as unbiased.							
15. The qua	15. The qualitative factors cannot be measured with the help of dummy variable.						
16. The red	uced from method is also known as	2SL	S.				
				$(16 \times \frac{1}{4}) = 4 \text{ weightage}$			
	Pa	art E	3				
	Answer any Each question car		•				
17. Define I	Econometrics. Explain its significan	ice.					
18. What ar	re the sources of data for econometr	ic an	nalysis?				
19. Explain	the limitations of Econometric met	hods	8.				
20. Briefly e	20. Briefly explain the estimation procedure involved in OLS method.						
21. Explain	the properties of OLS estimators.						
22. What ar	re the consequences of Heterosceda	sticit	cy?				
23. What is	s autocorrelation? What are its sour	ces a	and consequences ?				
24. Write sh	nort note on dummy variable regres	sion	method.				
25. Explair	n Logit model.						

26. What is simultaneous equation bias?

27. Explain order condition for identification.

28. What are the prominent econometric methods to estimate production function?

 $(10 \times 2 = 20 \text{ weightage})$

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Part C

Answer any **three** questions. Each question carries a weightage of 4.

- 29. Explain in detail the methodology of econometrics.
- 30. What are the sources of Multicolinearity? How to detect it? Suggest remedial measures.
- 31. Explain the Probit model and its estimation procedure.
- 32. Explain indirect least squares method.
- 33. How to estimate and interpret cost function using ecconometric techniques?

 $(3 \times 4 = 12 \text{ weightage})$