



21101695

QP CODE: 21101695

Reg No : .....

Name : .....

**B.A DEGREE (CBCS ) SPECIAL SUPPLEMENTARY REGULAR/ PRIVATE  
EXAMINATION, JULY 2021**

**Fifth Semester**

**CORE COURSE - EC5CRT10 - INTRODUCTORY ECONOMETRICS**

Common for B.A Economics Model I, B.A Economics Model II Foreign Trade & B.A Economics  
Model II Insurance

For Regular Candidates: 2018 Admission Only

For Private Candidates: 2017 & 2018 Admissions Only

08582D39

Time: 3 Hours

Max. Marks : 80

**Instructions to Private candidates only:** This question paper contains **two** sections. Answer **SECTION I** questions in the answer-book provided. **SECTION II**, Internal examination questions must be answered in the question paper itself. Follow the detailed instructions given under **SECTION II**

**SECTION I**

**Part A**

Answer any **ten** questions.

Each question carries **2** marks.

1. What is linear equation?
2. Random Experiment.
3. Define linearity in econometrics.
4. What is SRF?
5. State the estimation of PRF.
6. Define Least Squares Estimators.
7. Define efficient estimator.
8. Define SRF.
9. Define GOODNESS OF FIT.
10. Distinguish between point and interval estimation.
11. What do you mean by multiple regression?





12. Define autocorrelation.

(10×2=20)

**Part B**

*Answer any **six** questions.*

*Each question carries **5** marks.*

13. Compare PRF and SRF.

14. Explain the stochastic specification of PRF with suitable examples.

15. Explain the numerical properties of OLS.

16. What is the coefficient of determination ?

17. Explain the significance of an error term.

18. Briefly explain the 't test' criteria for testing the significance of slope coefficient in simple regression.

19. Give a short note on T TEST.

20. What happens if the normality assumption of the stochastic term is violated?

21. What are the practical consequences of multicollinearity?

(6×5=30)

**Part C**

*Answer any **two** questions.*

*Each question carries **15** marks.*

22. Define econometrics. What are the problems associated with fitting econometric models.

23. Explain the statistical properties of OLS estimators.

24. Bring out the properties of OLS estimators.

25. Write a note on the steps of hypothesis testing.

(2×15=30)

