STELLA MARIS COLLEGE (AUTONOMOUS), CHENNAI – 600 086
(For Candidates admitted during the academic year 2019-2020 and thereafter)

SUBJECT CODE: 19EC/PC/EC34

M.A. DEGREE EXAMINATION NOVEMBER 2023
BRANCH III – ECONOMICS
THIRD SEMESTER

COURSE : CORE
PAPER : ECONOMETRIC METHODS I
TIME : 3 HOURS **MAX.MARKS: 100**

SECTION – A

I. ANSWER ANY FIVE QUESTIONS. EACH ANSWER NOT TO EXCEED 300 WORDS. (5 X 8 = 40)

1. Define Econometrics and discuss its meaning.
2. Discuss the assumptions of Linear regression model.
3. Derive R^2.
4. Discuss the various functional forms of Regression model.
5. Bring out the reasons for including random term in a linear regression model.
6. Discuss Durbin Watson d test to detect Autocorrelation.
7. Discuss the uses of Dummy variable.

SECTION – B

II. ANSWER ANY THREE QUESTIONS. EACH ANSWER SHOULD NOT EXCEED 1200 WORDS. (3 X 20 = 60)

8. Discuss the Methodology of Econometrics.
9. Estimate the regression parameters.
10. Derive Gauss Markov theorem for a two variable model.
11. What are the various tests of significance used for a two variable model?
12. X_1 ; 1 2 3 4 5 X_2 ; 2 1 5 4 3 X_3 ; 3 1 4 5 2.Construct the regression equation of X_1 on X_2 and X_3.

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