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

B.A. DEGREE EXAMINATION APRIL 2024
BRANCH IV - ECONOMICS
FOURTH SEMESTER

COURSE : ALLIED - CORE
PAPER : INTRODUCTORY ECONOMETRICS
SUBJECT CODE : 19EC/AC/EM45
TIME : 3 HOURS **MAX.MARKS: 100**

SECTION A

ANSWER ANY TEN QUESTIONS. EACH ANSWER NOT TO EXCEED 50 WORDS:
(10 x 2 = 20)

1. Define Hypothesis.
2. What are the types of variables?
3. What is an Outlier?
4. Define specification bias
5. What do you mean by Standard error?
6. Define Econometrics.
7. Bring out the divisions of econometrics.
8. Define an Estimator.
9. What is Piece-wise linear regression?
10. What are the types of Data?
11. Expand- BLUE.
12. Write down the SRF.

SECTION B

ANSWER ANY FIVE QUESTIONS. EACH ANSWER NOT TO EXCEED 400 WORDS:
(5 X 8 = 40)

13. Discuss the various assumptions of a simple linear regression model.
14. Explain Double-log and reciprocal functional forms of regression equation.
15. Discuss the reasons for including an error term.
16. What are the properties of a good estimator?
17. Derive the OLS estimators of two-variable regression model.
18. Calculate R^2 .Given $\sum e_i^{\ 2}$ =340.33[RSS] ;$\sum y_i^2$ =8890 [TSS]
19. Given $\sum X$=50 ;$\sum Y$=60 ;$\sum X^2$ =304 ;$\sum Y^2$ =428 ;$\sum XY$= 353 ;N=10.
    Estimate the parameters of the model.
20. Discuss the uses of Dummy variable.

SECTION C

ANSWER ANY TWO QUESTIONS. EACH ANSWER NOT TO EXCEED 1000 WORDS:
(2 X 20 = 40)

21. Explain Simultaneous equation models.
22. Find the regression equation of Yon X and X on Y.
    X: 6 2 10 4 8

    Y: 9 11 5 8 7
23. Discuss the methodology for testing an economic theory.
24. An estimator is BLUE -Discuss with Gauss Markov theorem.

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