STELLA MARIS COLLEGE (AUTONOMOUS), CHENNAI – 86
(For Candidates admitted during the academic year 2015 – 2016 and thereafter)

SUBJECT CODE: 15EC/AC/EM45

B.A. DEGREE EXAMINATION APRIL 2019
BRANCH IV - ECONOMICS
FOURTH SEMESTER

COURSE : ALLIED - CORE
PAPER : INTRODUCTORY ECONOMETRICS
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 Econometrics .
2. What is PRF?
3. Define Standard Error.
4. State the term Regression.
5. What are the different types of data?
6. State the meaning of confidence interval.
7. Distinguish between endogenous and exogenous variable.
8. What are standardized variable?
9. What is a dummy variable?
10. Define stochastic disturbance term.
11. What is spurious regression?
12. What is a simultaneous equation model?

SECTION B

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

13. Explain the assumptions of CLRM.
14. Write a note on Coefficient of determination goodness of fit.
15. Explain Gauss Markov Theorem.
16. Explain the functional forms of regression model.
17. List the consequences of dummy variable trap.
18. Explain the testing of structural stability of a regression model.
19. Derive the properties of OLS estimators for a two-variable model.
20. Write a note on ANOVA and ANCOVA models.

SECTION C

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

21. Explain the methodology of Econometrics.
22. Derive β_1 and β_2 using OLS method.
23. Prove that the slope coefficient is BLUE.
24. Explain simultaneous equation bias with a proof.

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