PG – 083

III Semester M.A. Examination, March/April 2021
(CBCS Scheme)
ECONOMICS
Paper – 3.3 : Econometrics

Time : 3 Hours

Max. Marks : 70

Instructions : *1) Answer **all** Parts.*
*2) Read instructions under **each** Part.*

PART – A

Answer **any two** of the following questions : **(2×5=10)**

1. What is Econometrics ?
2. Define statistical and deterministic relationship.
3. What is hypothesis ?
4. Define simultaneous equation.

PART – B

Answer **any three** of the following questions : **(3×10=30)**

5. Explain the types of data used in econometric analysis.
6. Illustrate the significance and reasons for stochastic disturbance terms in econometric analysis.
7. Define heteroscedasticity, its causes and remedial measures.
8. Explain ANOVA and ANCOVA models.
9. Explain auto regressive and distributed lag models.

PART – C

Answer **any two** of the following questions : **(2×15=30)**

10. Illustrate the assumptions involved in Classical Normal Linear Regression Model (CNLRM) .
11. Derive the partial regression coefficients of a multiple regression model.
12. Explain the nature, causes, consequences and remedies of auto correlation.
13. Illustrate the importance of econometrics in economic analysis.
