

IV Semester M.A. Examination, June 2016
(CBCS)

ECONOMICS

Paper - 4.1 : Advanced Computer Applications for Economic Analysis

Time : 2 Hours

Max. Marks : 50

Instructions: Answer all the questions.

PART - A

Section - I

(5×1=5)

1. Answer any five questions :

- Define simultaneous equations bias.
- Define the z-score of discriminate function.
- Define behavioural equation.
- State the objectives of Factor Analysis.
- What is cluster analysis ?
- Define electronic trading.
- What do you mean by validation ?
- Define B2B model.

Section - II

(2×5=10)

Answer any two questions :

2. Explain discriminate analysis. In which situation it is used ?
3. Explain the inconsistency of OLS estimations in the context of simultaneous equations.
4. Write the procedure to estimate multiple regression in SPSS with an example.
5. Describe the role of C.S.O. in construction of data base on Indian Economy.

PART - B

Section - I

(5×1=5)

6. Answer any five questions :

- Distinguish bivariate and multivariate models.
- Define recursive model.
- Define under identified equation.

P.T.O.



- d) Define hit ratio and R-square.
- e) What is meant by digital signature ?
- f) Define the level of significance.
- g) Define B2C model.
- h) What is meant by online banking ?

Section - II

Answer any two questions :

(2x5=10)

- 7. What is ANCOVA ? Explain its application in economic analysis.
- 8. Explain the procedure of estimation of recursive model.
- 9. Discuss the application of information technology in stock exchange.
- 10. Analyse the use of electronic trading.

Section - III

Answer any two questions :

(2x10=20)

- 11. What is identification ? Examine the procedure to estimate over identified equation.
- 12. The following data represent the yield of a crop from four farm plots which uses four varieties of fertilizers. Test whether there is significant difference in yield using appropriate test.

| Variety A | Variety B | Variety C | Variety D |
|-----------|-----------|-----------|-----------|
| 7 | 3 | 6 | 5 |
| 8 | 4 | 7 | 8 |
| 12 | 7 | 10 | 9 |
| 14 | 8 | 12 | 13 |

- 13. The following data shows the salary of 5 persons. Regress it on experience and the level of education and interpret the results.

| | | | | | |
|---------------------|----|---|----|---|----|
| Salary (000's) | 10 | 8 | 12 | 7 | 11 |
| Experience | 8 | 4 | 7 | 3 | 5 |
| Education (in year) | 10 | 7 | 11 | 5 | 9 |

Y DV
X 1
X 2

$y = a + b_1x_1 + b_2x_2$