21COM3E2BL

M.Com. III Semester Degree Examination, April/May - 2023
COMMERCE
Financial Econometrics
(CBCS)

Time : 3 Hours   Maximum Marks : 70

Note :   Answer **any five** of the following questions with Question No.**1 (Q.1) Compulsory.** Each question carries **fourteen** marks.

1.	(a)	What is financial econometrics ? Explain nature of financial econometrics.	**7**
	(b)	Discuss the differences between econometrics and financial econometrics.	**7**
2.	(a)	What is regression analysis ? Enumerate its assumptions.	**7**
	(b)	Briefly explain diagnostic tests of regression analysis.	**7**
3.	(a)	Explain the steps involved in evaluating AR and MR.	**7**
	(b)	Explain the forecasting approaches in econometrics.	**7**
4.	(a)	What is VAR ? Explain its advantages and disadvantages.	**7**
	(b)	When VAR is calculated ? Describe.	**7**
5.	(a)	What is non-linear model ? Explain its types.	**7**
	(b)	Explain the models of volatility.	**7**
6.	(a)	Explain the steps for calculating regression output.	**7**
	(b)	Discuss Box-Jenkins approach.	**7**
7.	(a)	Discuss methods for estimating simultaneous equation model.	**7**
	(b)	Explain the steps for calculating GARCH model.	**7**
8.		Write a note on :	
	(a)	Goodness of fit statistics	**5**
	(b)	Partial Auto Correlation	**5**
	(c)	Optimum lag	**4**

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