No. of Printed Pages : **1**

Sl. No.

21ECO3C13L

M.A. III Semester Degree Examination, April/May - 2023

ECONOMICS

Econometrics

(CBCS)

Time : 3 Hours Maximum Marks : 70

Note : *Answer* ***any five*** *of the following questions with* **Question No. *1*** *is* ***Compulsory.*** *Each question carries* ***equal*** *marks.*

5x14

1. Discuss the significance of Stochastic Disturbance term.

2. Explain the derivation of OLS estimators.

3. Elucidate the consequences and detection of Multicollinearity.

4. Discuss the ANOVA approach to Regression.

5. Explain the Model selection criteria.

6. Bring out the Assumptions of Classical Normal Linear Regression Model.

7. Discuss the steps involved in Hypothesis testing.

8. (a) Write a note on Linearity in Variable and parameter. **5**

(b) State the consequences of Heteroskedasticity. **5**

(c) Briefly explain the concept of t test. **4**

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