

No. of Printed Pages : 2

Sl. No.



21ECO3E2CL

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

ECONOMICS

Time Series Analysis

Time : 3 Hours

Maximum Marks : 70

Note : Answer **any five** of the following questions, each question carries **equal** marks.

1. Explain the importance of time series analysis in economics. **14**
2. What do you mean by unit root test ? Discuss. **14**
3. Explain the properties of stationary stochastic process. **14**
4. Analyse the models with trend and seasonality **14**
5. (a) Write a note on some zero-mean models. **5**
(b) Briefly explain the properties of non stationary stochastic process. **5**
(c) Discuss the forecasting stationary time series. **4**
6. (a) Define Auto Correlation Function (ACF). **5**
(b) State the various tests of stationarity. **5**
(c) Write down the Integrated Stochastic process. **4**



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- 7.** (a) What do you mean by Co-integration ? **5**
- (b) Explain the method for estimating ARIMA models. **5**
- (c) Define exponential smoothing methods. **4**
- 8.** (a) Write a note on ADF test. **5**
- (b) Give a note on single equation regression models. **5**
- (c) Briefly explain the graphical analysis of time series data. **4**

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