No. of Printed Pages : **1**

21ECO3E2CL

Sl. No.

M.A. III Semester Degree Examination, April/May - 2024

ECONOMICS

Time Series Analysis

(NEP)

Time : 3 Hours | Maximum Marks : 70

Note : *Answer* ***any five*** *of the following questions, Q. No.* ***1*** *is* ***compulsory****. Each question carries* ***equal*** *marks.*

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1. Explain the properties of time series model. **14**

2. Discuss the importance of stationary stochastic process. **14**

3. Explain the measures the accuracy of forecasting. **14**

4. What do you mean by unit root test ? Discuss. **14**

5. Explain the main causes for autocorrelation. **14**

6. Discuss the properties of ARIMA Models. **14**

7. Explain the role of ADF test. **14**

8. Answer the following questions.

(a) Discuss the integrated stochastic process. **5**

(b) Analyse the trend stationary process. **5**

(c) Discuss the VAR moduls. **4**

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