**21ECO4E4CL**

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Sl. No.

# M.A. IV Semester Degree Examination, Sept./Oct. - 2024

## ECONOMICS

### DSC : Advanced Econometrics

### (NEP)

Time : 3 Hours　　　　Maximum Marks : 70

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

**1.** Explain Parametric and Non parametric estimation methods. **14**

**2.** Discuss the characteristics of cross section, panel and time series data. **14**

**3.** Explain the least square dummy dependent variable model. **14**

**4.** Explain Pooled OLS model. **14**

**5.** Explain Linear Probability model. **14**

**6.** Explain Logit and Probit model. **14**

**7.** Explain the problem of identification in simultaneous equations model. **14**

**8.** (a) Define Granger Causality **5**

(b) Multinomial logit model **5**

(c) SURE **4**

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