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D6BEC2005

Reg.No..............................

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# SIXTH SEMESTER BA DEGREE EXAMINATION, APRIL 2023
(Regular/Improvement/Supplementary)

## ECONOMICS
## GECO6E01T: BASIC ECONOMETRICS

**Time: 2 Hours** **Maximum Marks: 60**

### SECTION A: Answer the following questions. Each carries *two* marks.
**(Ceiling 20 Marks)** space

1. What is Econometrics?
2. What is the modern interpretation of the term "regression"?
3. Define sampling distribution.
4. Write a note on "central limit theorem".
5. What are log – log models?
6. Comment on power of a test.
7. What is meant by unbiasedness?
8. Write notes on Ho and $H_1$.
9. What is meant by partial regression coefficients?
10. Discuss adjusted $R^2$.
11. Define coefficient of determination.
12. What is an ANOVA model?

### SECTION B: Answer the following questions. Each carries *five* marks.
**(Ceiling 30 Marks)**

13. Briefly explain various types of data used in econometric analysis.
14. Explain the significance of stochastic error term in econometrics.
15. Write a short note on regression through the origin model.
16. Briefly explain the construction of confidence interval for the regression coefficients $\beta_1$ and $\beta_2$ full stop
17. Explain the uses of dummy variables with suitable example.
18. What are the methods to detect multicollinearity?
19. Write a note on BG test to detect autocorrelation.

### SECTION C: Answer any 1 question. Each carries *ten* marks full stop

20. State and prove Gauss Markov theorem.
21. Define heteroscedasticity. Explain the consequences and detection of heteroscedasticity.

**(1 x 10 = 10 Marks)**