78

D6BEM2101

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

Name: ....

SIXTH SEMESTER B.Sc. DEGREE EXAMINATION, APRIL 2024

(Regular/Improvement/Supplementary)

ECONOMICS & MATHEMATICS (DOUBLE MAIN)

GDEC6B08T: ECONOMETRICS II

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

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

1. Explain utility index.
2. Discuss about the importance of panel data regression.
3. Explain the reasons for lags.
4. What do you mean by Koyck transformation?
5. Explain fixed effect estimators.
6. Write a note on difference stationary.
7. Describe *h* statistic.
8. What is simultaneous equation bias?
9. What do you mean by identification problem?
10. Explain unit root?
11. What is drift parameter?
12. Why Tobit model is called a censored model?

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

13. Discuss about Linear probability model.
14. Explain role of non-stationary stochastic process in time series data.
15. Discuss the rules of identification.
16. Method of two stage least squares is used to estimate an overidentified equation. Discuss.
17. Briefly note the role of fixed effect model in panel data regression.
18. Explain Augmented Dickey Fuller test.
19. Explain the role of recursive models in OLS.

SECTION C: Answer any *one* question. Each carries *ten* marks.

20. What is stationary stochastic process? Explain the test of stationary.
21. Explain the role of instrumental variables in econometric analysis.

(1 x 10 = 10 Marks)