D6BEM2201 **Reg. No.............................**

Name: ....

SIXTH SEMESTER B.Sc. DEGREE EXAMINATION, APRIL 2025

(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. Discuss about the importance of panel data regression.
2. Give a brief account on the role of lagged values in explanatory variables.
3. What do you mean by stationary stochastic process?
4. Describe *h* statistic.
5. State the rank order of identification.
6. Write a note on trend stationary.
7. State the role of regressand as a dichotomy variable.
8. Mention the role of simultaneous equation models.
9. List out the significance of EVIEWS in econometric applications.
10. Explain odds ratio?
11. What is meant by instrument exogeneity?
12. Comment on Random walk model.

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

13. Write a note on the features of Probit model.
14. Explain Dickey Fuller test.
15. Describe the role of instrumental variables in econometric analysis.
16. Discuss about the unit root test.
17. Write a note on Almon approach to distributed lag models.
18. What do you mean by random effect model?
19. Discuss about the fixed effect method on dummy variables.

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

20. Koyck approach is a method for estimating distributed lag models. Prove.
21. Briefly discuss about the method of Indirect least squats and Two stage least squares.

(1 × 10 = 10 Marks)