D6BEC2305 **Reg. No.............................**

Name: ....

SIXTH SEMESTER BA DEGREE EXAMINATION, APRIL 2026

(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)

1. What do you mean by time series data?
2. What is meant by Durbin Watson d statistic?
3. Explain the remedial measures of multi-collinearity.
4. Write a note on coefficient of determination.
5. How do we interpret partial regression coefficients?
6. What is the relevance of p-value?
7. Write a note on regression.
8. How can we interpret a coefficient in a log-lin model?
9. What is a log-log regression model?
10. What is the purpose of the F-test in regression analysis?
11. Define econometrics.
12. Write a note on degrees of freedom.

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

13. What are the properties of OLS estimators in a three variable regression model?
14. Compare PRF and SRF.
15. Discuss the importance of choosing the correct functional form for a regression model.
16. Explain the uses of dummy variable regression.
17. What are the desirable properties of an econometric model?
18. Briefly explain restricted least square method.
19. Write a note on stochastic disturbance term and its significance.

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

20. State and prove Gauss Markov theorem.
21. Discuss the nature, consequences, detection, and remedial measures of heteroscedasticity.

($1 \times 10 = 10$ Marks)