B.A. DEGREE EXAMINATION,APRIL 2020
III Year VI Semester
Introduction to Econometrics

Time : 3 Hours **Max.marks :75**

Section A $(10 \times 2 = 20)$ Marks

Answer any **TEN** questions

1. Define the term Econometrics.
2. State the goals of Econometrics.
3. What do you know about simple linear regression?
4. State assumptions of OLS estimators.
5. Define the term confidence interval.
6. Define Coefficient of Determination.
7. Define multiple regression.
8. State the assumptions of multiple regression model.
9. Define Autocorrelation.
10. What are the causes for Autocorrelation?
11. Explain multi-collinearity.
12. Define the term Heteroscedasticity.

Section B $(5 \times 5 = 25)$ Marks

Answer any **FIVE** questions

13. State the limitations of Econometrics.
14. State the properties of BLUE.
15. To estimate the mean amount spent per customer at a national steakhouse chain, data was collected for 75 customers (multi-person meals had the total divided by number of persons). We assume the population standard deviation is Rs.4
    i) At 95% confidence, what is the margin of error? ii) If the sample mean is Rs.20, what is the 95% confidence interval for the population mean (all customers)?
16. Explain standard error in multiple regression.
17. Explain multiple regression model with two explanatory variable.

18. Discuss the Consequences of Autocorrelation.
19. Explain the test for detecting Multicollinearity.

Section C $(3 \times 10 = 30)$ Marks

Answer any **THREE** questions

20. Explain in detail methodology of econometrics.
21. Analyse the Goodness of fit.
22. Find multiple regression equation to the following:

Y	X1	X2
- 3.7	3	8
3.5	4	5
2.5	5	7
11.5	6	3
5.7	2	1

23. Explain Durbin-Watson test.
24. Explain the methods of removing multi-collinearity.

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