SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN (AUTONOMOUS)
(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)
Chromepet, Chennai — 600 044.
B.A. END SEMESTER EXAMINATIONS APRIL - 2022
SEMESTER - VI
17UECCE6A02 & UEC/CE/6A02 - Introduction to Econometrics

Total Duration : 3 Hrs. **Total Marks : 60**

Section A

Answer any **SIX** questions $(6 \times 5 = 30$ Marks)

1. What are the limitation of econometrics?
2. Predict the parameters of test of significance.
3. Illustrate the assumptions of Multiple Regression Model.
4. State the methods to remove Autocorrelation.
5. List out the consequence of Multi-collinearity.
6. Relate econometrics with statistics.
7. Explain briefly about the goodness of fit in simple linear regression model.
8. Examine the consequence of Multi-collinearity.

Section B

Answer any **THREE** questions $(3 \times 10 = 30$ Marks)

9. Explain the methodology of econometrics.
10. Describe simple linear regression models and state the reasons for the inclusion of random variable.
11. Examine multiple regression model with two explanatory variables with a proper illustration.
12. Evaluate the causes and consequence of Autocorrelation.
13. Examine the causes and consequence of Heteroscadasticity.

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