

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.(Eco) END SEMESTER EXAMINATIONS APRIL-2023

SEMESTER - VI

20UECET6EC2 - Introduction to Econometrics

Total Duration : 2 Hrs 30 Mins.

Total Marks : 60

Section B

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

1. What is econometrics?
2. Explain regression line.
3. Relate the multiple regression model with two explanatory variables.
4. Describe the consequences of Auto Correlation.
5. Describe the consequences of Multi-collinearity.
6. Prepare the assumption of OLS.
7. Sketch the extension of two regression model to non-linear relationship.
8. Examine the methods of removal under multi-collinearity.

Section C

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

9. Explain the relationship between econometrics with other subjects.
10. Predict the BLUE properties.
11. Solve the regression coefficient and obtain the lines of regression for the following data

X	1	2	3	4	5	6	7
Y	9	8	10	12	11	13	14

12. Predict the Durbin Watson test.
13. Examine the Causes and Consequences of Heteroscedasticity.
