20UECET6EC2

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.Economics - END SEMESTER EXAMINATIONS APRIL - 2024
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 meant by Econometrics?
2. Explain the assumptions of OLS.
3. Relate the meaning of Multiple regression.
4. Describe Durbin-Watson test for Autocorrelation.
5. Show the meaning of Multi-collinearity.
6. Prepare the limitations of Econometrics.
7. Predict the meaning of Parameter estimation.
8. Discuss the methods of removal in Autocorrelation.

Section C

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

9. Describe the relationship between Econometrics with other subjects.
10. Predict the Stochastic and non stochastic relations in econometrics.
11. Examine the assumptions of a multiple regression model.
12. Relate the causes and consequences of Autocorrelation.
13. Evaluate the causes and consequences of Heteroscadasticity.

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