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**B.A./B.Sc. (Hons.) Fifth Semester
Economics**

Paper – III: Introduction to Econometrics

Time allowed: 3 Hours

Max. Marks: 90

NOTE: Attempt five questions in all, including Question No. 1 which is compulsory and selecting one question from each Unit.

x-x-x

I. Attempt any nine of the following:-

- a) Define econometrics.
- b) Differentiate between econometrics and mathematical economics.
- c) What is applied econometrics?
- d) Name of two types of error.
- e) What is 'F' test?
- f) Distinguish between estimation and estimator.
- g) What is power test?
- h) What is simple regression?
- i) Show diagrammatically no collinearity nature of Multicollinearity.
- j) Practical consequences of Multicollinearity.
- k) Meaning of Dummy variable trap.
- l) Types of Laged modes.

(9x2)

UNIT – I

- II. Differentiate between economic and econometric model? Describe the methodology involved in an econometric model. (18)
- III. Give the statistical properties of Least Square estimator. (18)

UNIT – II

- IV. What do you mean by Testing of Hypothesis? Give the various types of Hypothesis in statistics. (18)
- V. Explain the maximum likelihood method of estimation. (18)

P.T.O.

(2)

UNIT - III

- VI. Estimate the Matrix form in general linear regression model. (18)
- VII. What is Heteroscedasticity? How one can detect it. (18)

UNIT - IV

- VIII. Explain the various cautions in the use of Dummy variables. (18)
- IX. Discuss the Koyck Approach to Lag model. (18)

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