# LOYOLA COLLEGE (AUTONOMOUS) CHENNAI - 600 034



# **B.A.** DEGREE EXAMINATION – **ECONOMICS**

### THIRD SEMESTER - NOVEMBER 2024



# 16/17/18UEC3MC02 - BASIC ECONOMETRICS

Date: 12-11-2024	Dept. No.	Max.: 100 Marks
Time: 09:00 am-12:00 pm		

#### **SECTION A**

#### **Answer ANY FOUR of the following**

 $4 \times 10 = 40 \text{ Marks}$ 

- 1. Throw light on nature of Econometrics
- 2. Comment on Random Variable.
- 3. Give the meaning of Estimate.
- 4. What is PRF, SRF?
- 5. Discuss Coefficient of Determination
- 6. Write a short note auto correlation?
- 7. Explain OLS.
- 8. What is Type I and Type II error?

#### **SECTION B**

## Answer ANY THREE of the following

 $3 \times 20 = 60 \text{ Marks}$ 

- 9. Demonstrate the relationship between Econometrics and other social sciences
- 10. Analyse the features of Stochastic Error Term.
- 11. Reconstruct the assumptions of Classical Linear Regression Model.
- 12. Compare the properties of Point Estimate and Interval Estimate.
- 13. Analyse PRF and SRF and represent them in diagram.
- 14. Examine the concept of Central Limit Theorem.

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