LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

M.A. DEGREE EXAMINATION - **ECONOMICS**

FOURTH SEMESTER – **APRIL 2013**

EC 4815 - STATISTICAL PACKAGES FOR ECONOMIC RESEARCH

Date : 03/05/2013 Dept. No. Max. : 100 Marks

Time : 1:00 - 4:00

Part – A

Answer any FIVE questions in about 75 words each. (5 x 4 = 20 marks)

1. What is meant by descriptive statistics? How will you generate the same in EViews?
2. State the rules for giving variable names in SPSS.
3. What are the commands for merging graphs row and column-wise?
4. How will you compute natural logarithm in SPSS and EViews?
5. Write a short note on multicolliniarity.
6. What is the use of equation command in EViews? Give an example.
7. How will you import data from Excel to EViews? Give the command syntax.

Part – B

Answer any FOUR questions in about 300 words each. (4 x 10 = 40 marks)

8. State and explain any ten time series functions available in EViews.
9. Explain procedure for generating cross table in SPSS with a suitable example?
10. Briefly explain the utility of ADF test statistics. How will you get the same in EViews?
11. Bring out the various variable measurement levels with illustrations.
12. Exhibit the procedure for using recode function in Eviews and SPSS with suitable example.
13. Distinguish between dated-regular and undated-irregular frequencies. Illustrate the different types of dated series and their declaration.
14. Elucidate the properties of point estimator.

Part – C

Answer any TWO questions in about 900 words each. (2 x 20 = 40 marks)

15. Bring out the superiority of EViews with matrix functions with algorithm and flow chart.
16. Elaborate the utility of any ten objects available in EViews.
17. Elaborate the methods of identifying heterosecdasticity and what are its causes and consequences.
18. Price indices of cotton and wool are given below for the 12 months of a year. Obtain the equation of lines of regression between the indices and also write a program to estimate the same in EViews.

Price index of cotton (X):	78	77	85	88	87	82	81	77	76	83	97	93
Price index of cotton (Y):	84	82	82	85	89	90	88	92	83	89	98	99

*****