

Roll No.

12661

MBA 2yr. 3rd Semester New Scheme 2019-20
Examination – February, 2022

FUNDAMENTAL OF ECONOMETRICS

Paper : 201MG23GB3

Time : Three Hours]

[Maximum Marks : 80

Before answering the questions, candidates should ensure that they have been supplied the correct and complete question paper. No complaint in this regard, will be entertained after examination.

Note : Section A is compulsory. Attempt any four questions from section B by selecting at least one question from each Unit. Each question carries equal marks.

SECTION – A

1. (a) What is Econometrics ?
- (b) What is R square ?
- (c) What is Autocorrelation ?

- (d) What is multicollinearity?
- (e) Define Dummy variable.
- (f) Define ILS.
- (g) What is order condition?
- (h) What is SUR?

SECTION - B

UNIT - I

- 2. What is Linear Regression Model? Discuss the various assumptions of Linear Regression Model.
- 3. What is least square regression? Discuss the various statistical properties of Least Square Estimator.

UNIT - II

- 4. What is Partial Regression Coefficients? Discuss the OLS and ML Estimation of the Partial Regression Coefficients.
- 5. What do you mean by econometric problems? Discuss any two econometric problem in detail.

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UNIT - III

- 6. What is dummy Variable? How do you run regression by using dummy variable as regressor?

- 7. Discuss various dynamic econometric models in detail.

UNIT - IV

- 8. What is a Simultaneous Equation model? Discuss the various methods for estimating the simultaneous model.

- 9. Write Short notes on:

- (a) Structural and final forms
- (b) Rank Condition
- (c) 2SLS

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