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E – 5069

Reg. No. : ....

Name : ....

Second Semester M.A. Degree Examination, October 2018
(2013 Admission Onwards)
Branch : ECONOMICS
EC 224 : Research Methodology and Econometrics

Time : 3 Hours

Max. Marks : 75

SECTION – A

Explain the following in **one** or **two** sentences :

1. Objectives of research.
2. Hypothesis.
3. Research problem.
4. Variance.
5. ANOVA.
6. Interdisciplinary research.
7. Type I error.
8. Econometrics.
9. Conditional mean value.
10. Elasticity.

(10×1=10 Marks)

SECTION – B

Answer **any seven** of the following. **Each** should not exceed **500** words.

11. Discuss the purpose and scope of social science research.
12. Enumerate the different Sampling methods.

P.T.O.

13. Describe the layout of the research report.

14. Briefly explain the statistical estimation.

15. Discuss the relationships between statistics, econometrics and research.

16. Why the Stochastic variable is important in econometric model ?

17. What is the coefficient of determination and adjusted R^2 ?

18. Differentiate between different Log linear models.

19. What is Hetroscedasticity and discuss the detection methods of hetroscedasticity ?

20. Discuss the nature and importance of Durbin Watson 'd' statistic. **(7×5=35 Marks)**

SECTION – C

Answer **any three** of the following. **Each** answer should not exceed **1200** words.

21. What is meant by research methodology ? Briefly describe the different steps involved in a research process.

22. Explain the meaning and significance of research design ? What are the important concepts relating to research design ?

23. Explain the methodology of econometric research with example.

24. What is the Gauss Markov Theorem ? Prove that the OLS estimators are BLUE.

25. Define the Multicollinearity and discuss the Reasons, Consequences and remedial measures of multicollinearity . **(3×10=30 Marks)**