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G - 4551

Reg. No. :

Second Semester M.A. Degree Examination, July 2019

Branch: Economics

EC 224 : RESEARCH METHODOLOGY AND ECONOMETRICS

(2013-17 Admissions)

Time: 3 Hours

Max. Marks: 75

SECTION - A

Explain the following in One or Two sentences.

- 1. Hypothesis.
- 2. Case Study.
- 3. Chi-square Analysis.
- 4. Type II error.
- 5. Interdisciplinary research.
- 6. Econometric Model.
- 7. Normality Assumption.
- 8. Linearity in parameter.
- 9. Auxiliary Regression.
- 10. OLS.

 $(10 \times 1 = 10 \text{ Marks})$

SECTION - B

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

- 11. Explain the different methods of collection of data.
- 12. What are the criteria of a good research? Discuss.
- 13. Describe the meaning and significance of parameters and statistics
- 14. What is meant by the Layout of the research report? Explain.
- 15. Examine the Nature and scope of Econometrics.
- 16. Explain the significance of stochastic variable in econometric model.
- 17. Discuss the meaning and procedures of estimation of parameters.
- 18. 'What is Hetroscedasticity and discuss different test for it?
- 19. What is meant by the First Order Autocorrelation? Discuss.
- 20. Examine the meaning and implications of ANOVA.

 $(7 \times 5 = 35 \text{ Marks})$

SECTION - C

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

- 21. Examine the meaning and steps of research methodology.
- 22. What is a Hypothesis? Examine the role and method of using Hypothesis in Research.

- 23. Explain the Assumptions of Classical linear regression model.
- 24. State and prove the Gauss Markov Theorem.
- 25. Briefly explain the Reasons, Consequences and remedial measures of Multicollinearity.

 $(3 \times 10 = 30 \text{ Marks})$