

School of Liberal Arts

Economics
ETE - May 2023

Time : 3 Hours

Marks : 50

Sem VI - ECO3002 - Econometrics – II

Your answer should be specific to the question asked

Draw neat labeled diagrams wherever necessary

1. What do you mean by the sample regression function? K1 CO1 (2)
2. Describe the standard error of estimators with the help of suitable example. K2 CO2 (2)
3. Calculate the confidence interval of β_1 using some hypothetical values. K3 CO3 (2)
4. Point out one of the significant assumptions of OLS i.e. Autocorrelation K4 CO4 (2)
5. Analyse why the regression line passes through the sample means of X and Y. K4 CO5 (2)
6. Illustrate the significance of stochastic disturbance term with respect to any macroeconomic theory. K3 CO1 (5)
7. Illustrate that the expected value of error term i.e. u_i is zero. K4 CO2 (5)
8. Evaluate the role analysis of variance in regression analysis. K5 CO5 (6)
9. Analyse the problems of scaling and unit measurement in the regression K4 CO3 (8)
10. Evaluate the reciprocal model form and their uses in any economic theory K5 CO4 (8)
11. Formulate a model of economic growth in India, using econometric techniques K6 CO5 (8)