GALGOTIAS UNIVERSITY

ADMISSION NUMBER

School of Liberal Education

Bachelor of Arts Honours in Economics
Semester End Examination - May 2024

Duration : 180 Minutes
Max Marks : 100

Sem VI - K1UB604B - Econometrics-II

General Instructions
Answer to the specific question asked
Draw neat, labelled diagrams wherever necessary
Approved data hand books are allowed subject to verification by the Invigilator

1)	What is the interpretation of multiple regression equation.	K1 (2)
2)	Show the Drivation of the formula of β1.	K2 (4)
3)	Shed light on the Normality Assumption of ui.	K2 (6)
4)	Compare the variance of β2 and r2 formula in the changed scale and unit of measurement with respect to the original OLS estimators.	K3 (9)
5)	Compare the β1 and β2 formula in the changed scale and unit of measurement with respect to the original OLS estimators.	K3 (9)
6)	Using any hypothetical data of X and Y with 10 observation, calculate the variance of β1.	K5 (10)
7)	Using any hypothetical data of X and Y, calculate the values of β1 and β2.	K4 (12)
8)	Illustrate the Goldfeld–Quandt Test and Breusch–Pagan–Godfrey Test of detecting heteroscedasticity.	K5 (15)
9)	Illustrate in details about the remedial measures of multicollinairty.	K5 (15)
10)	Illustrate the detection of Multicollinearity.	K6 (18)