



LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

B.A. DEGREE EXAMINATION – ECONOMICS

FIFTH SEMESTER – APRIL 2022

UEC 5504 – BASIC ECONOMETRICS

Date: 28-06-2022

Dept. No.

Max. : 100 Marks

Time: 01:00 PM - 04:00 PM

PART A

Answer any FIVE questions in about 75 words each.

(5 x 4 = 20 marks)

1. Define Econometrics.
2. What are the types of data used in econometric analysis?
3. State the probability density function.
4. Distinguish between population parameter and sample statistics.
5. What is meant by auto correlation?
6. Write a short note on R².
7. Differentiate between simple linear and multiple linear regression.

PART B

Answer any FOUR questions in about 250 words each.

(4 x 10 = 40 marks)

8. Explain the divisions of econometrics.
9. Derive PDF and CDF in tossing 3 coins.
10. State and prove conditional probability.
11. Write a note on Central Limit theorem.
12. Explain the steps involved in hypothesis testing.
13. Explain the properties of good estimator.
14. Write a note on the significance of the error term.

PART C

Answer any TWO of the following questions in about 900 words each.

(2 x 20 = 40 marks)

15. Discuss the methodology of econometrics.
16. Elaborate the assumptions of classical linear regression model.
17. Derive the normal equations to estimate the sample estimators for a two variable model.
18. From the following data calculate (i) β₁ and β₂ (ii) calculate r².

X:	95	85	80	70	60
Y:	85	95	70	65	70

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