(Pages : 2) **N – 6758**

Reg. No. : ....

Name : ....

Third Semester M.A. Degree Examination, June 2022.

Behavioural Economics and Data Science

BEDS 534.1 – ADVANCED ECONOMETRICS

(2020 Admission)

Time : 3 Hours Max. Marks : 75

PART – I

Answer **all** questions in **one word** to maximum of **two** sentences.
Each question carries **1** mark

1. Distributed lag model
2. ARCH Model
3. OLS
4. Augmented Dickey-Fuller Test
5. Panel data
6. Fixed effects regression
7. Koyck Model
8. Cointegration
9. ILS
10. Durbin-Wu-Hausman test

(10 $\times$ 1 = 10 Marks)

P.T.O.

PART – II

Answer **any seven** questions. Each should not exceed **400** words.

11. Distinguish between autoregressive and distributed lag models.
12. Write a short note on Spurious regression.
13. Describe Box- Jenkins Methodology.
14. Explain various Panel cointegration tests.
15. Write a short note on Instrumental variable.
16. Explain 2 SLS method.
17. Describe Vector Auto Regressive Model.
18. Discuss the Rank and order conditions for identification.
19. Write a short note on Simultaneous equations.
20. Explain Error Correction Model (ECM).

(7 $\times$ 5 = 35 Marks)

PART – III

Answer **any three** questions. Each answer should not exceed **1200** words.

21. Explain different methods of estimation using Panel data.
22. Briefly explain Almon's approach to Distributed lag model.
23. Describe ARMA and ARIMA Models of Time series data.
24. Explain Simultaneous equation bias.
25. Distinguish between Stationary time series and Non-stationary time series and explain various tests of Non-stationarity.

(3 $\times$ 10 = 30 Marks)