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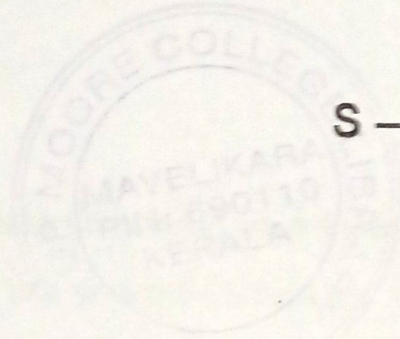
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Reg. No. : ....

Name : ....

Second Semester M.A. Degree Examination, January 2024

Behavioural Economics and Data Science

BEDS 524 : BASIC ECONOMETRICS AND RESEARCH METHODOLOGY

(2020 Admission Onwards)

Time : 3 Hours

Max. Marks : 75

SECTION – A

Answer **all** questions. Each carries **1** mark.

1.   K variable regression model.

2.   Dummy variable regression model.

3.   Hetroscedasticity.

4.   SRF

5.   Hypothesis.

6.   Type I and Type II Errors.

7.   BLUE

8.   Non-stationarity.

9.   Empirical research.

10. Primary and secondary data.

(10 × 1 = 10 Marks)

SECTION – B

Answer any **seven** questions not exceeding **400** words. Each carries **5** marks.

11. Discuss Multi-collinearity and its remedial measures.

12. Briefly examine the assumptions of CLRM.

13. Explain the method of OLS.

14. Discuss the problem of autocorrelation with its sources and detection methods.

15. Discuss r^2 as a measure of 'goodness of fit' of the estimated regression model.

16. Briefly examine the uses of dummy variables in regression analysis.

17. Briefly examine ARMA and ARIMA models.

18. What are the scopes of social science researches?

19. Explain the scope of various soft-wares in data analysis.

20. Write a note on Piece-wise linear regression analysis.

(7 × 5 = 35 Marks)

SECTION – C

Answer any **three** questions not exceeding **1200** words. Each carries **10** marks.

21. Discuss the methodology of econometrics.

22. Examine the properties of OLS estimators.

23. Explain the Specification errors. Discuss its consequences and detection measures.

24. What is research? What are the various stages of research process?

25. What is inferential statistics? Explain testing of hypothesis and it's uses in social science research.

(3 × 10 = 30 Marks)