

Roll.No.

22PECCT3009

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)
Chromepet, Chennai - 600 044.

M.A.Economics - END SEMESTER EXAMINATIONS - NOVEMBER 2025
SEMESTER - III

22PECCT3009 - Econometric Methods

Total Duration : 2 Hrs. 30 Mins.

Total Marks : 60

Section B

Answer any **SIX** questions ($6 \times 5 = 30$ Marks)

1. Explain the Significance of Error Term U.
2. Differentiate between the Adaptive Expectations Model and the Partial Adjustment Model.
3. How do the F-test and T-test differ in their application within multiple linear regression analysis?
4. State the difference between trend-stationary and difference-stationary processes.
5. What does the Breusch-Pagan Lagrange Multiplier test evaluate in panel data regression?
6. Bring out the assumptions of Classical Linear Regression Model.
7. How does the Jarque–Bera test help assess model validity?
8. How does the Augmented Dickey-Fuller (ADF) test improve upon the basic Dickey-Fuller test, and what does its result imply about a time series?

Section C

I - Answer any **TWO** questions ($2 \times 10 = 20$ Marks)

9. Explain the scope and methodology of Econometrics.
10. Discuss the concept of Granger Causality in econometrics. How is the Granger Causality Test conducted?
11. Explain in detail Panel Data Regression Models.
12. Evaluate the Box-Jenkins methodology for building ARIMA models. How do ACF and PACF plots assist in identifying the appropriate model order?

II - Compulsory question ($1 \times 10 = 10$ Marks)

13. Explain how the Gauss-Markov Theorem justifies the use of Ordinary Least Squares (OLS) estimators.
