

**PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)**

BA DEGREE EXAMINATION DECEMBER 2025
(Fifth Semester)

Branch - ECONOMICS

ECONOMETRICS

Time: Three Hours

Maximum: 75 Marks

SECTION-A (10 Marks)

Answer ALL questions

ALL questions carry **EQUAL** marks

$$(10 \times 1 = 10)$$

Cont...

SECTION - B (35 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks $(5 \times 7 = 35)$

Module No.	Question No.	Question	K Level	CO
1	11.a.	Explain the nature of econometrics.	K2	CO2
		(OR)		
	11.b.	Relationship between econometrics and mathematical economics.		
2	12.a.	Identify the basic idea of estimation in a three-variable regression model.	K3	CO3
		(OR)		
	12.b.	State the main properties of the OLS method.		
3	13.a.	Illustrate the consequences of heteroskedasticity.	K3	CO3
		(OR)		
	13.b.	Enumerate the effectiveness of the Durbin-Watson test as a tool for detecting autocorrelation		
4	14.a.	Explain the elements of semi log model.	K4	CO4
		(OR)		
	14.b.	Analyze the Double Log model and explain its functional form.		
5	15.a.	Examine the concept of Auto Regressive (AR) and Distributed Lag (DL) models in econometrics.	K4	CO4
		(OR)		
	15.b.	List out the problems in forecasting.		

SECTION -C (30 Marks)

Answer ANY THREE questions

ALL questions carry EQUAL Marks $(3 \times 10 = 30)$

Module No.	Question No.	Question	K Level	CO
1	16	Examine the scope of econometrics in detail.	K4	CO4
2	17	Distinguish the difference between Test of significance "t" test and "F" test.	K4	CO4
3	18	Assess the role of remedial measures in reducing the effects of heteroskedasticity.	K5	CO5
4	19	Explain the regression on the one quantitative variable and one qualitative variable with two categories.	K5	CO5
5	20	Discuss the application of ARIMA models in time series forecasting.	K6	CO6