PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

MSc DEGREE EXAMINATION MAY 2018
(Fourth Semester)

Branch-STATISTICS

ECONOMETRICS & PLAN MODELS

Time: Three Hours — Maximum: 75 Marks

Answer ALL questions
ALL questions carry EQUAL marks (5 x 15 = 75)

1 a Explain the Goals and Division of Econometrics.

b Explain the specification of the model in the econometrics with an example.

OR

c Explain various steps involved in estimation of the model by means of appropriate models.

d Explain statistical criteria of the First order tests.

2 a Explain the errors of aggregation and errors of measurement in OLS.

b Drive the coefficient of multiple Determination.

OR

c Define OLS and write the assumption on Ordinaiy least Square methods,

d Drive the general linear regression model.

3 a Explain comparison of Regression analysis and Analysis of variance.

b Explain the multicollinearity and plausibility of the assumptions.

OR

c Explain the solutions for incidence of multicollinearity.

d Explain the testing procedure of the stability of regression coefficients when increasing the size of the sample.

4 a Explain structural reduced model.

b Explain the assumption of reduced form model.

OR

c Explain the method of two state least square and with example,

d Discuss about the problem of identification and the conditions for identifications.

5 a Explain the concept of similarities of Mahalanobis and Domer model.

b Explain the concept of one sector and two sector models.

OR

c Briefly explain the planning models with an example,

d Write the similarities between Domar and Harrod models.

Z-Z-Z END