

Total No. of Questions : 09

B.Sc. Business Economics (BBE) (2015 to 2017) (Sem.-3)

BASIC ECONOMETRICS

Subject Code : BBE-305

M.Code : 74196

Time : 3 Hrs.

Max. Marks : 60

INSTRUCTIONS TO CANDIDATES :

1. **SECTION-A is COMPULSORY consisting of TEN questions carrying TWO marks each.**
2. **SECTION-B consists of FOUR Sub-sections : Units-I, II, III & IV.**
3. **Each Sub-section contains TWO questions each, carrying TEN marks each.**
4. **Student has to attempt ANY ONE question from each Sub-section.**

SECTION-A

1. **Write briefly :**
 - a. Null Hypothesis
 - b. Skewness
 - c. Time series data
 - d. Multicollinearity
 - e. Forecasting
 - f. Correlation
 - g. F-distribution
 - h. Regression
 - i. Linear Equation
 - j. Empirical Analysis

SECTION-B

UNIT-I

2. What is Econometrics? Discuss the nature and scope of Econometrics.
3. When data is known as normal distributed? What are the properties of Chi-square and F test?

UNIT-II

4. What is simple and linear regression model? How the regression equations are developed and how they are useful?
5. A certain drug is claimed to be effective in curing cold. In an experiment on 500 persons with cold, half of them were given the drug and half of them were given the sugar pills. The patient's reactions to the treatment are recorded in the following table :

	Helped	Harmed	No effect	Total
Drug	150	30	70	250
Sugar Pills	130	40	80	250
Total	280	70	150	500

On the basis of the data can it be concluded that there is a significant difference in the effect of the drug and sugar pills?

UNIT-III

6. What is time series analysis and why it is used? Discuss the application of time series data.
7. Given the following data :

X	6	2	10	4	8
Y	9	11	5	8	7

Find the two regression equations and calculate the standard error of the estimate.

UNIT-IV

8. Discuss the Auto Regression Moving Average methodology. Where this methodology is applicable and why?
9. What is the role of ARIMA in Estimations and Forecasting?

NOTE : Disclosure of Identity by writing Mobile No. or Making of passing request on any page of Answer Sheet will lead to UMC against the Student.