

Nirma University
Institute of Technology
Semester End Examination (IR), December - 2021
B. Tech. in IC / EC / CSE, Semester-V
2HSOE52 Introduction to Econometrics

Roll/
Exam No.

19BCE-238

Supervisor's initial
with date

Dr. Naitik R.R.
Nirma
09/12/2021

Time: 2 Hrs

Max. Marks: 50

- Instructions:
1. Attempt all questions.
 2. Figures of right indicate full marks.
 3. Draw neat sketches wherever necessary.

- Q1 A** What do you mean by Econometrics? How does it differ from **[08]**
CO1 L1 correlation? List ANY 05 assumptions of Classical Linear
Regression Model
- Q1 B** Discuss the properties of Best Linear Unbiased Estimator **[07]**
CO2 L2 (BLUE) as outlined by the celebrated Gauss Markov
Theorem
- Q2 A** Discuss the following **[08]**
CO1 L2 (1)Ratio Scale (2)Ordinal Scale (3)Interval Scale (4)Nominal
Scale
- Q2 B** Distinguish Cross Sectional, Time Series and Panel Data in **[07]**
CO2 L2 Econometrics
- Q3 A** What do you mean by Hypothesis Testing? Explain this with **[04]**
CO3 L2 one statistical illustration of your own imaginary data.
- Q3 B** Why Ordinary Least Square (OLS) estimator is popularly used in **[02]**
CO3 L2 Econometrics compared to Maximum Likelihood Estimator
(MLE)?
- Q3 C** Distinguish R squared value and F statistic probability value in **[14]**
CO4 L3 evaluating regression output. Illustrate with a statistical
example of imaginary data
- OR**
- Q3 C** Discuss the major causes with reference to (1) Multicollinearity
CO4 L3 (2) Heteroskedascity and (3) Auto Correlation **[14]**