16/12/16

DOON UNIVERSITY, DEHRADUN
Semester Final Examination, odd Semester, 2016
School of social science
M.Sc. (Economics) 7th Sem
Course: SSEI (512)-Econometric Theory

Time Allowed: 3Hours   *Maximum Marks: 50*

1:- What are the source of autocorrelation and explain Durbin Watson D static model   5 Marks

OR

How to identify hetroscadasticity, Brief about two important methods   5 Marks

2- Explain the consequences of Multicolliniearity   5 Marks

OR

Discuss about Farrar Glauber test   5 Marks

3- Explain the linear Probability Model   5 Marks

OR

Differentiate between logit and probit Model   5 Marks

4- Differentiate between autoregressive and distributed Lag models   5 Marks

OR

Why and when we use Lags in econometric model, Explain   5 Marks

5- What is Partial adjustment or stock adjustment Model   5 Marks

Or

Discuss about Kyock Model   5 Marks

6- What is Almon Approach to distributed Lag Model   7 Marks

OR