

25/5/2016



DOON UNIVERSITY, DEHRADUN
Semester Final Examination, even Semester, 2016
School of social science
M.Sc. (Economics) 8thth Sem
Course: SSEI-Advanced Econometrics

522

Time Allowed: 2Hours

Maximum Marks: 30

Sec A:- Attempt Any two

(10 marks)

1. Write down about-
 - A) Pooled estimators
 - b) first difference estimators.
2. How to deal with the dynamic panel data model.
3. Explain the quantile regression coefficient and marginal effect.

Sec B:- Attempt Any two

(10 marks)

1. Differentiate between censoring and truncated data. When we have to apply left censoring.
2. What is sample selection model and its application area. Explain with suitable example.
3. Why we use maximum likelihood model in regression.

Sec C:- Attempt Any two

(10 marks)

1. What is duration modeling and what are its application areas.
2. Explain the parametric, semi parametric and non-parametric regression model with example.
3. Write a short notes on
 - a) Duration effect
 - b) Consequences of omitted variables.