25/5/2016

DOON UNIVERSITY, DEHRADUN

Semester Mid Term Examination, even Semester, 2016

School of social science

M.A. (Economics) 2nd Sem

Course: SSEI-Econometrics

532

Time Allowed: 2Hours *Maximum Marks: 30*

Sec A:- Attempt Any two (10 marks)

1. Find out the relationship between R^2 and adjusted R^2.
2. Interpret the following estimated model.
   $\widehat{y1}$ = -19194+.1984X2+ .16 X3 R^2=0.95 , S.E. Of X2 coefficient= .19 and X3 Coefficient= .03

3. Write chow test for testing equality of two regressions.

Sec B:- Attempt Any one (10 marks)

1. From the following table shows import, national icome and relative price of the country.

Import Y	100	106	107	120	110	116	123	133	137
National income X1	100	104	106	111	111	115	120	124	126
Relative Price X2	100	99	110	126	113	103	102	103	98

   a) Fit a regress line to a function y= b0+b1X1+B2X2+u
   b) Test your result by using analysis of variance table.

2. From the given data

X	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
y	2	2	2	1	3	5	8	11	12	10	10	12	15	10	11

Test the problem of hetroscadasticity with the help of goldfield quant test.

Sec C:- Attempt Any one (10 marks)

1. Given the following observation $\sum x1x2 = 76 \sum x2x3 = 42 \sum x1x3 = 58 \sum x1\text{^}2 = 81$ $\sum x2\text{^}2 = 121 \sum x3\text{^}2 = 49 \sum yi\text{^}2 = 102$ n=10. Test the problem of multicollinearity with farrar Glauber Test.
2. Write the short notes
   a) What is perfect multicolliniearity.
   b) Method to identify the hetroscadastisity with spearman rank correlation method.
   c) Uses of dummy variables.
   d) What is the base of control category.