

21-5-013



DOON UNIVERSITY, DEHRADUN
Semester Final Examination, Forth Semester, 2013
School of Social Sciences

M.Sc. (Integrated) Economics
Course: SSEI 222: Econometrics II

Time Allowed: 2 hours *Maximum Marks: 30*
20[Practical]

Note: Attempt Questions from Sections A, B, C.

Section A: Comment on the following in an OLS framework using examples
[2X2.5=10marks]

1. When and where do we use the t test?
2. How can ANOVA be one of the useful tools in econometric analysis

Section B: Answer any two questions: **[5X2=10 marks]**

1. Difference between the Park Test and Glejser test for detection of heteroscedasticity.
2. Explain the consequences of multicollinearity on OLS estimators. Use a suitable model.
3. Discuss how you will find a solution to the problem of heteroscedasticity using a suitable example.

Section C. Answer the following question **[10X1=10 marks]**

1. Explain the Durbin Watson Test for Autocorrelation.