

G.V.M.'s Gopal Govind Poy Raiturcar College of
Commerce and Economics, Ponda Goa.

M.Com. Semester -III End Examination, November 2023

COM 601: Basic Econometrics

Duration: 2 Hours

Total Marks: 40

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- Instructions:** 1) This paper consists of *six* questions carrying *equal* marks.
2) Question No. **1** consists of **5 compulsory** questions of **2 marks each**.
3) Answer **any three** questions from Q. No. **2,3,4,5 and 6**.
4) Each question carries 10 marks. Figures to the **right** indicate marks.
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- 1. Answer the following. (5x2=10)**
- a) How regression analysis helps in estimating economic model?
 - b) What is specification error?
 - c) Distinguish between one-way ANNOVA and two-way ANNOVA.
 - d) What is heteroskedasticity?
 - e) What is unit root test?
- 2. Discuss the methodology of econometric analysis. (10 marks)**
- 3. Explain the issues in regression analysis. (10 marks)**
- 4. Apply and show the interaction effect using dummy variables in regression analysis. (10 marks)**
- 5. What is the importance of stationarity in time series data. (10 marks)**
- 6. Explain the process of interpreting the result of regression analysis. (10 marks)**