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Register Number:

DATE:

**ST. JOSEPH’S COLLEGE (AUTONOMOUS), BANGALORE-27**

**M.A. ECONOMICS- IVSEMESTER**

**SEMESTER EXAMINATION: APRIL 2019**

**EC 0118: ADVANCED ECONOMETRICS**

**Time: 2.5 Hours Maximum Marks-70**

**This question paper has 1 printed page and 3 parts**

**Part A. Answer any five of the following: 2 X 5=10**

1. Explain odds ratio.
2. Differentiate ACF (autocorrelation function) and PACF (Partial autocorrelation function).
3. Differentiate time series and panel data.
4. Explain co-integrated process between two variables.
5. Explain AR, MA, and ARMA process based on ACF and PACF structure.
6. What do understand by stochastic process?
7. Discuss spurious regression in the context of autocorrelation.

**Part B. Answer any three of the following: 10 X 3 =30**

1. Explain Hausman test of simultaneity.
2. Discuss linear probability modeling (LPM) and its limitations.
3. Discuss integrated stochastic process and properties of an integrated series.
4. Explain panel data and approaches to panel data regression models.
5. Discuss distributed-lag models and reasons for time lag in economic variables.

**Part C. Answer any two of the following: 15 X 2 =30**

1. Discuss Logit model and its estimation procedure for grouped data
2. Discuss Almon approach to distributed-lag modeling and estimation.
3. Explain non-stationary stochastic process and test of stationarity