# SEMESTER-IV [CBCS] B.A. (Hons.)/II Year—2019 ECONOMICS

# [Course 10: Introductory Econometrics]

Duration: 3 Hours		
	Sr. No. 9134	Maximum Marks: 75
Attempt any five	questions. All questions car	ry equal marks.

Q. 1. State whether the following statements are True or False. Give reasons for your answer.  $5 \times 3 = 15$ 

(a) In a regression model In  $Y_i - \beta_1 + \beta_2 X_i + u_p$ , if  $\hat{\beta}_2$  is multiplied by 100 we obtain the growth rate estimate of  $\hat{Y}_p$ .

(b) In regression through origin models the conventionally computed r<sup>2</sup> may not be meaningful.

(c) In simple regression model  $Y_i - \beta_1 + \beta_2 X_i + u_i$ , the OLS estimators  $\hat{\beta}_1$  and  $\hat{\beta}_2$  each follow normal distribution only if  $u_i$  follows normal distribution.

(d) P-value of a test statistic is equal to the level of significance.

(e) If the estimate of slope coefficient in a bivariate regression is zero, the measure of coefficient of determination is also zero.

Ans. (a) True.

$$\ln Y_i = \beta_1 + \beta_2 X_i + u_i$$

$$\beta_2 = \frac{d \ln Y}{dX} = \frac{1}{Y} \frac{dY}{dX}$$

$$\beta_2 \times 100 = \text{growth rate of } Y.$$

(b) True.

In regression through origin models, conventional  $r^2$  may not be meaningful because it implicitly assumes that the model has an intercept term.  $r^2$  may turn out to be negative which is meaningless. In such a model, raw  $r^2$  is used.

$$\frac{(\Sigma X_i Y_i)^2}{\Sigma X_i^2 \Sigma Y_i^2}.$$

(c) True.

If  $u_i$  follows normal distribution,  $Y_i$  will also follow normal distribution. As  $\hat{\beta}_1$  and  $\hat{\beta}_2$  are linear functions of  $Y_i$  ( $X_i$  is non-stochastic), they will also follow normal distribution.

$$\hat{\beta}_2 := \beta_2 + \sum c_i u_i$$

$$c_i = \frac{x_i}{\sum x_i^2}.$$

Where

# **Principles Of Econometrics Question**

**Victor M. Corman** 

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#### **Table of Contents Principles Of Econometrics Question**

- 1. Understanding the eBook Principles Of Econometrics Question
  - The Rise of Digital Reading Principles Of Econometrics Question
  - Advantages of eBooks Over Traditional Books
- 2. Identifying Principles Of Econometrics Question
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Principles Of Econometrics Question
  - User-Friendly Interface
- 4. Exploring eBook Recommendations from Principles Of Econometrics Question
  - Personalized Recommendations
  - Principles Of Econometrics Question User Reviews and Ratings
  - Principles Of Econometrics Question and Bestseller Lists
- 5. Accessing Principles Of Econometrics Question Free and Paid eBooks
  - Principles Of Econometrics Question Public Domain eBooks
  - Principles Of Econometrics Question eBook Subscription Services
  - Principles Of Econometrics Question Budget-Friendly Options
- 6. Navigating Principles Of Econometrics Question eBook Formats

- o ePub, PDF, MOBI, and More
- Principles Of Econometrics Question Compatibility with Devices
- Principles Of Econometrics Question Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - o Adjustable Fonts and Text Sizes of Principles Of Econometrics Question
  - Highlighting and Note-Taking Principles Of Econometrics Question
  - Interactive Elements Principles Of Econometrics Question
- 8. Staying Engaged with Principles Of Econometrics Question
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Principles Of Econometrics Question
- 9. Balancing eBooks and Physical Books Principles Of Econometrics Question
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Principles Of Econometrics Question
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Principles Of Econometrics Question
  - Setting Reading Goals Principles Of Econometrics Question
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Principles Of Econometrics Question
  - Fact-Checking eBook Content of Principles Of Econometrics Question
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - $\circ\,$  Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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