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Register Number:

DATE:9-4-19

**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. What is a censored sample
2. Discuss odds ratio
3. Differentiate distributed-lag model and autoregressive model
4. What do you understand by a co-integrated process
5. What is meant by identification problem in simultaneous regression analysis
6. Write a note on any two qualitative response regression models
7. Explain intrinsically non-linear regression model and any two estimation methods

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

1. Explain AIC and SIC model selection criteria
2. Discuss the Probit model and its estimation procedure for grouped data
3. Discuss the steps of Box-Jenkins (ARIMA) methodology of modeling a time series data
4. Discuss order conditions and rank conditions of identification of equations in simultaneous equation models
5. Discuss Partial Adjustment Model and its merits.

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

1. Discuss Tobit model and its estimation through maximum likelihood estimation method.
2. Discuss the estimation procedure of panel data under fixed effects approach.
3. Explain Koyck transformation procedure and its limitations.

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