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

[Course 10: Introductory Econometrics]

Duration: 3 Hours	Sr. No. 9134	14
Attempt any five questions. All questions carry		Maximum Marks : 75 ry cqual 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 $Y_i - \beta_1 + \beta_2 X_i + u_0$, if $\hat{\beta}_2$ is multiplied by 100 we obtain the growth rate estimate of \hat{Y}_i .

(b) In regression through origin models the conventionally computed r² 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.

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

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

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

(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.

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

(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.

$$\hat{\beta}_2 := \beta_2 + \sum c_1 u_1$$

$$c_1 = \frac{x_1}{\sum x_1^2}.$$

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