Gurudas College

Internal Assessment July 2021

Sem-IV, Paper-CC10

ECOA

Time: 30 mins | Total Marks: 10

GROUP A

Answer any **four** Questions. 1 X 4= 4

1) Linearity in both variables and parameters is essential for a Classical linear Regression Model
   a) Yes b) no c) Can't say
2) In a two variable linear regression model the slope coefficients measures
   a) The mean value of Y, b) The change in Y which the model predicts for a unit change in X c) The change in X which the model predicts for a unit change in Y d) The value of Y for a given value of X

3) The Jarque-Bera test is a

a) model misspecification test b) residual normality test c) test of unbiasedness of estimators

d) test of goodness of fit for the model

4) We can measure the precision of an estimator using

a) the standard error of the estimator b) confidence interval c) t value of the estimator d) p value of the estimator

5) Normality of the error term is essential for hypothesis testing

a) Yes . b) No, c) Can't say

Group B

2 X 3 = 6

Answer any **two** questions

7) What assumptions are made regarding the error term in a Classical Linear Regression Model? What is P value?

8) What is PRF? What is SRF?

9) Show that ß hat is an unbiased estimator of ß