JAYPEE UNIVERSITY OF INFORMATION TECHNOLOGY, WAKNAGHAT

TEST -1 EXAMINATION- 2025

PhD Coursework- Semester I

COURSE CODE (CREDITS): 21P1WHS132 (3) MAX. MARKS: 15

COURSE NAME: Econometrics

COURSE INSTRUCTORS: Bilal Khan, Amit Srivastava MAX. TIME: 1 Hour

Note: *(a) All questions are compulsory.*

(b) The candidate is allowed to make Suitable numeric assumptions wherever required for solving problems.

Q. No	Question	CO	Marks
1.	*'Regression does not necessarily imply causation'.* Discuss the concept with the help of suitable examples.	CO1	2
2.	Distinguish between cross-sectional, time-series and panel data with the help of suitable examples.	CO1	2
3.	Explain the terms regression and correlation and how do they differ by stating logical examples.	CO1	3
4.	State any three assumptions of the OLS method in detail.	CO2	3
5.	Explain the assumption of homoscedasticity in OLS. What are the consequences of heteroscedasticity for OLS estimators?	CO2	5