

Total No. of Questions :5]

SEAT No. :

P3248

[Total No. of Pages : 4

[4904]Ext.-206
M.A (Part - II)
ECONOMICS
EC- 306 : Economics of Finance & Econometrics
(2013 Pattern) (External)

Time : 3 Hours]

[Max. Marks :100

Instructions to the candidates:

- 1) Attempt all questions.*
- 2) Figures to the right indicate full marks.*
- 3) Answers should be precise and to the point.*
- 4) Use of non- programmable cululator is allowed.*

Q1) What is derivatives? Explain the type of derivatives. **[20]**

OR

Explain the structure of financial market in India.

Q2) Explain the role of financial sector in an economy. **[20]**

OR

Define swaps. Explain the mechanics and type of swaps.

Q3) Explain the assumptions & properties of 'OLS' Estimators under Normality Assumptions. **[20]**

OR

Fit the curve $Y = B_1 + B_2X$ to the following data on weekly family consumption expenditure Y.

Y	X
70	80
65	100
90	120
95	140
110	160
115	180
120	200
140	220
155	240
150	260

P.T.O.

Q4) What are dummy variables? Explain regression on qualitative and quantitative variables with the help of an example. **[20]**

OR

Explain the problem of Indentification & rules of Identification.

Q5) Write short notes on (any four) **[20]**

- a) Capital asset pricing.
- b) Options markets.
- c) Stock Indices.
- d) Concept of PRE.
- e) Hypothesis testing.
- f) Examples for simultaneous equation.



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ECONOMICS

**EC- 306 : Economics of Finance & Econometrics
(2013 Pattern) (External)
(मराठी रुपांतर)**

वेळ: 3 तास]

[एकूण गुण : 100

- सूचना :- 1) सर्व प्रश्न सोडवा.
2) उजवीकडील अंक पूर्ण गुण दर्शवितात.
3) संदर्भासाठी मूळ इंग्रजी प्रश्नप्रतिका पहावी.

प्रश्न 1) अनुजात म्हणजे काय? अनुजाताचे बाजाराचे प्रकार स्पष्ट करा. [20]
किंवा
वित्तीय बाजाराची संरचना स्पष्ट करा.

प्रश्न 2) वित्तीय क्षेत्राची अर्थव्यवस्थेतील भूमिका स्पष्ट करा. [20]
किंवा
अदला बदल (SWAP) ची व्याख्या द्या अदलाबदलाची यंत्रणा व प्रकार स्पष्ट करा.

प्रश्न 3) Explain the assumptions & properties of 'OLS' Estimators under Normality Assumptions. [20]

OR

Fit the curve $Y = B_1 + B_2 X$ to the following data on weekly family consumption expenditure \bar{Y} .

Y	X
70	80
65	100
90	120
95	140
110	160
115	180
120	200
140	220
155	240
150	260

प्रश्न 4) What are dummy variables? Explain regression on qualitative and quantitative variables with the help of an example. [20]

OR

Explain the problem of Identification & rules of Identification.

प्रश्न 5) टीपा लिहा (कोणत्याही चार) [20]

- अ) भांडवली संपदा किंमत
- ब) विकल्प बाजार
- क) रोखे निर्देशांक
- ड) Concept of PRE
- इ) Hypothesis testing.
- फ) Examples for simultaneous equation.

