

Time : Three hours

Maximum : 75 marks

(No additional sheet will be supplied)

PART A — (5 × 3 = 15 marks)

Answer any FIVE questions.

Each question carries 3 marks.

Each question should not exceed 1 page.

1. Explain ACF and PACF.
2. Describe multiple moving average smoothing method.
3. Write about Auto regressive (P).
4. Explain about stationary processes.
5. Describe ARMA model.
6. Explain forecasting and list out different forecasting method.
7. Describe about weakly stationary process.
8. Write about Fourier transform.

PART B — (4 × 15 = 60 marks)

Answer ALL questions.

Each question carries 15 marks.

Each question should not exceed 6 pages.

9. Write about Holt winter linear model.

Or

10. Describe Brown's triple exponential smoothing.

11. Explain ARIMA (p, d, q) process.

Or

12. Derive relation ship between moving average and exponential smooting.

13. List out steps for ARIMA model for estimation of parameters.

Or

14. Describe residual analysis.

15. Explain periodegram with an example.

Or

16. Write about correlogram analysis for Auto regression.

