P-7961

[6118]-57 M.B.A.

SEAT No. :

[Total No. of Pages : 2

[Max. Marks : 50

304BA : SC-BA-03 ADVANCED STATISTICAL METHOD USING R

(2019 Pattern) (Semester - III)

Time : 2¹/₂ Hours

Instructions to the candidates:

- 1) All questions are compulsory.
- 2) All questions carry equal marks.

Q1) Answer the following questions (Any Five) :

- a) Define Null and alternate hypothesis.
- b) What is ROC curve?
- c) State the significance of correlation analysis.
- d) Define clustering in Data Mining.
- e) Recite the concept of one way ANOVA.
- f) Recall seasonality in time series data.
- g) Define dimension reduction.
- h) Identify any two types of tests used to compare means of two samples
- Q2) Answer the following questions (Any Two) :
 - a) Elaborate Autoregressive Integrated moving average model in time series.
 - b) Discuss the concept of linear regression. List the parameters to evaluate linear regression model
 - c) Elaborate conditional probability with an example.
- Q3) Answer the following questions (Any one):

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- a) Explain t-test of hypothesis testing. Write syntax in detail.
- b) Discuss MLR (Multiple Linear Regression) in detail which function is used to perform MLR in R.

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- Q4) Answer the following questions (Any one) :
 - a) What is confusion matrix? How confusion matrix can be used to evaluate the accuracy of the model?
 - b) Discuss the concept of odds and probabilities in Logistic regression. How ROC curve can be used to evaluate the accuracy of Logistic model.

Q5) Answer the following questions (Any one) :

- a) Describe principal component and factor analysis in detail.
- b) Describe Linear Discriminant Analysis (LDA). Write R code for LDA.

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