M.Sc DEGREE EXAMINATION,APRIL 2019
II Year IV Semester
Forecasting and Decision making Techniques

Time : 3 Hours   **Max.marks :75**

Section A $(10 \times 2 = 20)$ Marks

Answer any **TEN** questions

1. State any two roles of business forecasting.
2. What are the methods of forecasting?
3. What do you mean by moving averages?
4. Define Naïve model of forecasting.
5. What do you mean by single exponential smoothing?
6. Define time series analysis.
7. What are the four phases in cyclical variations?
8. What is stationary process?
9. Define white noise model.
10. Define lag in ARIMA model.
11. Define decision making problem.
12. Define EOL.

Section B $(5 \times 5 = 25)$ Marks

Answer any **FIVE** questions

13. Explain various Steps in forecasting.
14. Discuss briefly about measuring forecasting errors.
15. Explain double exponential smoothing method?
16. Give a brief note about adaptive smoothing of forecasting.
17. Describe irregular variations in time series.
18. Explain AR(1) model?
19. Explain Minimax, Laplace critierian and Horwicz criterion for decision making under uncertainity?

Section C $(3 \times 10 = 30)$ Marks

Answer any **THREE** questions

20. Explain in detail about regression analysis and time series forecasting methods?

21. Describe the simple and double moving average smoothing methods in forecasting.

22. Explain the trend seasonality and seasonality adjusted data of time series analysis?

23. Explain ARMA and ARIMA forecasting technique?

24. Explain in detail about decision making under risk and decision tree analysis?

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