SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN (AUTONOMOUS) (Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC) Chromepet, Chennai — 600 044. B.Sc. END SEMESTER EXAMINATIONS APRIL-2022 SEMESTER - VI 13USTCT6015 & UST/CT/6015 - Regression Analysis

Total Duration : 3 Hrs.

Total Marks : 60

Section A

Answer any **SIX** questions $(6 \times 5 = 30 \text{ Marks})$

- 1. List out any five properties of Multiple Correlation Coefficient.
- 2. Write a short note on predicted values and Standard Errors.
- 3. Analyse the Effect of Outliers in Simple linear regression model.
- 4. State the properties of Least Square Estimators.
- 5. State the assumptions of explanatory variables.
- 6. Mention transformations to stabilize variance when the response variable followsi) Poisson ii) Binomial iii) Negative Binomial
- 7. Write a short note on analysis of residuals.
- 8. Derive a relation between multiple and partial correlation coefficient.

Section B

Answer any **THREE** questions $(3 \times 10 = 30 \text{ Marks})$

- 9. Derive the Coefficient of Partial Correlation.
- 10. Obtain the parameters of β_0 and β_1 in Simple linear regression model.
- 11. How to achieve linearity in transformation of variables?
- 12. Estimate the least square parameters of Multiple linear regression model.
- 13. Explain briefly about Generalized Linear Model
