

Stat-427 Statistical Data Analysis XI

50 Marks: 02 Credits

Number of Class: 20-26

Group A (Econometrics II): 25 Marks

Parameter estimation of different probability model, Autoregression, lag model, dynamic distributed lag model, autoregressive model, estimation of lag model by different methods, Durbin H-test, Granger causality test, non-linear least square, estimation of Cobb-Douglas and CES production function.

Group B (Actuarial Statistics): 25 Marks

Estimation of interest by different methods, calculating discount, problems on annuities, mortgages and bonds, yield rates, survival distribution, life table, life insurance, life annuities, determination of single premium for insurances and annuities in both discrete and continuous case, construction of actuarial tables.

Viva-Voce: 100 Marks