Creating the STUDENT table:

```sql
CREATE TABLE STUDENT (
    REGD_NO CHAR(4) PRIMARY KEY,
    NAME VARCHAR(50),
    BRANCH VARCHAR(10)
);

-- Inserting the data
INSERT INTO STUDENT (REGD_NO, NAME, BRANCH) VALUES
('0001', 'Ram', 'CSE'),
('0002', 'Hari', 'MECH'),
('0003', 'Pradeep', 'EEE'),
('0004', 'Deepak', 'ETC');
```

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1) Show the Regd. No of Pradeep

```sql
SELECT REGD_NO FROM STUDENT WHERE NAME = 'Pradeep';
```

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2) Display the Name and Branch of Regd. No 0002

```sql
SELECT NAME, BRANCH FROM STUDENT WHERE REGD_NO = '0002';
```

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3) Count the number of rows in the STUDENT table

```sql
SELECT COUNT(*) FROM STUDENT;
```

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4) Add another column address in STUDENT table

```sql
ALTER TABLE STUDENT ADD ADDRESS VARCHAR(100);
```

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5) Change the branch of Ram from CSE to ETC

```sql
UPDATE STUDENT SET BRANCH = 'ETC' WHERE NAME = 'Ram';
```