

ASSIGNMENT

Q1. Explain clearly the concept of autocorrelation in linear models. How would you study this situation in the case of two variables linear model.

Q2. what is the DW test? Explain fully the work procedure for DW test.

Q3. How would you tackle the problem of autocorrelation in linear models?

Q4. Write short note on the following

a) MAR model

b) Theil Nagar formula

c) Von Neumann's ratio test

Q5. How would you detect graphically the presence of autocorrelation in the linear model?