

ASSIGNMENT

- Q.1.** Distinguish between DL model and AR model giving suitable illustrations.
- Q.2** Explain clearly how Koyck's transformation can convert DL model into AR model.
- Q.3** Discuss briefly about (a) AEM (b) PAM as an application of Koyck's system model.
- Q.4** Explain the terms (i) Mean Lag (ii) Median Lag (iii) Triangular Lag
- Q.5** What are the features of Koyck's transformation?
- Q.6** Discuss briefly Durbin's h statistic test for detecting autocorrelation in AR models
- Q.7** How would you use IV method to deal with AR model? Give an illustration.