THE TAMIL NADU DR. M.G.R. MEDICAL UNIVERSITY

[AHS 1023] OCTOBER 2023 Sub. Code: 2866

M.Sc. BIOSTATISTICS SECOND YEAR (From 2011-2012 onwards) PAPER II – APPLIED MULTIVARIATE ANALYSIS AND TIME SERIES ANALYSIS

Q.P. Code: 282866

Time: Three hours Answer ALL Questions Maximum: 100 Marks

I. Elaborate on: $(2 \times 20 = 40)$

1. Explain principal component analysis.

2. Discriminant analysis and its application to epidemiology.

II. Write notes on: $(10 \times 6 = 60)$

- 1. Canonical correlation.
- 2. Bayes' rule in discriminant analysis.
- 3. Distinguish between collinearity and multicollinearity.
- 4. Goodness of fit in factor analysis.
- 5. Distinguish between ARMA and ARIMA.
- 6. Stationary process in time series.
- 7. Objectives of time series analysis.
- 8. Random walk process.
- 9. Explain how moving average process can be used in epidemiology.
- 10. What is multi-collinearity?
