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Methods of data collection influence research outcomes in any area of study. In a highly context-sensitive domain of language use, such as the one in which Interlanguage Pragmatics (ILP) operates, possible method effects are a particular concern. In spite of this, little investigation has been undertaken on the relationship between the observed effectiveness of instruction in interventional studies on L2 speech act realisation and the type of language data used to measure such effectiveness. In this classroom study, conducted in a Maltese school, two different data collection methods are compared, namely the Written Discourse Completion Task (WDCT) and the closed role play. We use these instruments in a pre-, post-, and delayed post-test design in order to measure the effects of explicit, implicit and no instruction on the acquisition of request modifiers in L2 Italian. Our findings show that the WDCT and the closed role play yield different results, thus suggesting that the two data collection methods allow for assessing different types of pragmatic knowledge.