# B. Sc DEGREE END SEMESTER EXAMINATION - OCT. 2020 : JANUARY 2021 SEMESTER 3 : STATISTICS FOR B Sc MATHEMATICS / B Sc COMPUTER APPLICATION COURSE : 19U3CPSTA03 / 19U3CRCST03 : PROBABILITY DISTRIBUTIONS

(For Regular - 2019 Admission)

Time : Three Hours

Max. Marks: 75

## PART A

## Maximum Marks for this Part is 10

- 1. What is Cauchy-Schwartz inequality?
- 2. Let X be a random variable with p.d.f f(X) = (1-X) when  $0 \le X \le 1$  and zero elsewhere find E(6X+3X<sup>2</sup>)
- 3. If X and y are two independent random variables with standard deviations 3 and 2 respectively, find the variance of 2x-3y
- 4. State the relationship between Poisson distribution and Binomial distribution?
- 5. The coefficient of skewness of Poisson distribution?
- 6. A man tosses a fair coin 10 times . find the probability that he will have not more than 5 heads?
- 7. Find the sum of two gamma variables which are independently distributed?
- 8. State Bernoulli's law ?
- 9. If X is a random variable with E(X) = 3, V(x) = 2, then find k if  $P{X-3/<2 \ge k}$
- 10. Find the distribution of sum of squares of independent standard normal variables ?
- 11. What is sampling error?
- 12. Write down the mean and S.D. of a chi-square distribution with 10 d.f.?

(1 x 10 = 10)

## PART B Maximum Marks for this Part is 15

- 13. Define mathematical expectation? Derive multiplication theorem on expectation?
- 14. find the mean and standard deviation of a random variable X with p.d.f. f(X) = 6X(1-X) 0 < X < 1and zero elsewhere?
- 15. During a war one ship out of 9 was sunk on an average in making a certain voyage, what was the probability that 3 out of a convoy of 6 ships would arrive safely?
- 16. The mean and variance of a binomial variate X with parameter n and p are 16 and 8. Find (1) P(x=0) (2) P(X=1) (3)  $P(X\geq 2)$
- 17. Find the variance of the random variable X which has uniformly distributed between 0 and 1
- 18. State and prove weak law of large numbers
- 19. Find the mean of chisqure distribution with 'n' degress of freedom?

(3 x 5 = 15)

## PART C

## Maximum Marks for this Part is 20

- 20. Find the M.G.F. of the random variable X whose probability function  $P(X=x)=1/2^x$ ; x=1,2,3, . . . . Hence find its mean?
- 21. Obtain the mode/s of Binomial distribution with parameter n and p?
- 22. Show that Q.D.:M.D.:S.D.: =10 :12: 15 . for a normal random variable with mean  $\,\mu\,$  and s.d.  $\sigma$
- 23. Show that Poisson distribution is positively skewed and lepto kurtic?

- 24. Two independent random sample of size 8 and 10 are drawn from a normal population. find an upper bound to the ratio of the variances of two samles such that the probability that the ratio exceeding the bound is 0.05.
- 25. Define (1) simple random samplig (2) systematic sampling (2) stratified sampling

(5 x 4 = 20)

## PART D

## Maximum Marks for this Part is 30

- 26. If f(x,y) = x+y for 0 < x, y < 1 and equal to zero elsewhere is the joint p.d.f. of (x,y), find the correlation coefficient of x and y?
- 27. (a) show that for a normal distribution with mean  $\mu$ , and standard deviation  $\sigma$ ,  $\mu_{2r+1} = 1*3*5*$ ... (2r-1)  $\sigma^{2r}$ .

(b) If X and Y are independent binomial variates with parameters m and n respectively, then find the conditional distribution of X given X+Y

- 28. (a) State and prove Tchebycheff's inequality ? (b) Two unbiased dice are thrown and x denotes the sum of the numbers shown. Find an upper bound ato the probability that x will not be between 4 and 10 by using Tchebycheff's inequality.
- 29. i) Define chi-square distribution and state its applications ii) Define 't' distribution and state its assumptions iii) Define 'F' distribution

(10 x 3 = 30)