PSG COLLEGE OF ARTS & SCIENCE

(AUTONOMOUS)

BSc DEGREE EXAMINATION DECEMBER 2018

(Third Semester)

Branch - MATHEMATICS

MATHEMATICAL STATISTICS-I

Time: Three Hours Maximum: 75 Marks

SECTION-A (20 Marks)

Answer **ALL** questions

ALL questions carry EQUAL marks $(10 \times 2 = 20)$

- 1 Define Independent Events.
- From a pack of 52 cards, one card is drawn at random. Find the probability of getting a queen .
- 3 Define Distribution Function.
- 4 Define Discrete random variable.
- 5 Define Moment Generating Function.
- Write the Multiplication theorem of Expectation.
- 7 Define Normal distribution.
- Find the Binomial distribution for which the mean is '4' and variance is 3.
- 9 Define chi-square (x) distribution.
- What is linear correlation?

SECTION - B (25 Marks)

Answer **ALL** Questions

ALL Questions Carry **EQUAL** Marks $(5 \times 5 = 25)$

11 a Write a short note on conditional probability.

OR

- b A box contains 6 red, 4 white and 5 black balls. A person draws 4 balls from the box at random. Find the probability that among the balls drawn there is at least one ball of each colour.
- 12 a A random variable 'X' has the following probability function:

X:	0	1	2	3	4	! 5	6	7	8
P(x):	a	3a	5a	7a	9a	11a	13a	15a	17a

- i) Determine the value of a.
- ii) Find P(X<3), P(x>3), P(0<x<5).

 $\cap R$

- b A continuous random variable 'X' has the p.d.f: f(x) = 6x(1-x), 0 < X < 1.
- i) Check that f(x) is a p.d.f and
- ii) Determine a number such that P(x < b) = P(x > b)
- 13 a Prove that V(x) = E[V(x)] + V[E(x)].

OR

b Explain the marginal distribution function.

14 a Derive the Additive property of Binomial distribution.

OR

- b Obtain the M.G.F of poisson distribution.
- 15 a Explain F-distribution and state its applications.

OR

b Write down the four conditions for application of chi.squre test.

SECTION - C (30 Marks)

Answer any THREE Questions

ALL Questions Carry **EQUAL** Marks (3 x 10 = 30)

- 16 State and prove Baye's theorem.
- 17 Let 'X' be a continuous random variable

$$f(x) = - \begin{cases} ax & 0 < x < 1 \\ a & 1 < x < 2 \\ -ax + 3a & 2 < x < 3 \\ o & elsewhere \end{cases}$$

- (i) Determine the Constant 'a'.
- (ii) Compute P(x < 1.5).
- 18 Two r.y X & Y borne the following j.p.d function

$$2-x-y$$
, $0 < x < 1$, $0 < y < 1$
f(x,y) 0, otherwise

Find i) Marginal probability density functions of X&Y.

- ii) Conditional density function.
- iii) V(X) of V(Y) and
- iv) cov (X,Y).
- Explain the chief characteristics of Normal Distribution.
- Obtain the equations of two lines of regression for the following data. Also obtain the estimate of X for Y = 70.

X:	6S	66	67	67	68	69	70	72
Y:	67	^68"	65	68	72	72	1 69	71

z-z-z END