PSG COLLEGE OF ARTS & SCIENCE

(AUTONOMOUS)

BSc DEGREE EXAMINATION MAY 2018

(Sixth Semester)

Branch - MATHEMATICS WITH COMPUTER APPLICATIONS

CORE ELECTIVE - II MATHEMATICAL STATISTICS

Time: Three Hours Maximum: 75 Marks

SECTION-A (20 Marks)

Answer ALL questions

ALL questions carry EQUAL marks

 $(10 \times 2 = 20)$

- 1 Define equally likely events.
- 2 State probability function.
- 3 Define discrete random variable.
- 4 Define probability mass function.
- 5 Define multiplication theorem of expectation.
- 6 State Cauchy-Schwartz inequality.
- 7 Define Bernoulli distribution.
- 8 Write down the probability generating function of Poisson distribution.
- 9 Define additive property of χ^2 variates.
- 10 Define student's 't' test.

SECTION - B (25 Marks)

Answer ALL Questions

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

Show that probability of the complementary event \overline{A} of A is given by $P(\overline{A}) = 1 - P(A)$.

OR

- b If A and B are independent events, verify that \overline{A} and \overline{B} are also independent events.
- 12 a A probability curve y = f(x) has a range from 0 to ∞ . If $f(x) = e^{-x}$, find the mean variance and the third moment.

OR

- b Define any five properties of joint distribution function.
- 13 a State and prove addition theorem of expectation.

OR

- b Prove that |E(x)| < E|x|.
- 14 a Explain physical conditions for binomial distribution.

OR

- b State and prove additive or reproductive property of independent Poisson variates.
- 15 a Find the moment generating function of χ^2 distribution.

OR

b Derivation of student's t-distribution.

SECTION - C (30 Marks)

Answer any THREE Questions

ALL Questions Carry EQUAL Marks $(3 \times 10 = 30)$

- 16 State and prove Boole's inequality.
- A probability curve y = f(x) has a range from 0 to α . If $f(x) = e^{-\lambda} \lambda^{x}/x!$, x = 0, 1, 2... find the mean variance and the third moment about mean.
- 18 State and prove Cauchy Schwartz inequality.
- Find mode of the binomial distribution.
- 20 State and prove Fisher's lemma.

Z-Z-Z

END