#### SECTION -C (30 Marks)

### Answer ALL questions

ALL questions carry EQUAL Marks

 $(5 \times 6 = 30)$ 

11.a An urn contains 6 white, 4 red and 9 black balls. If 3 balls drawn at random. Find the probability that (i) two of the balls drawn are white, (ii) one in each colour, (iii) none is red, (iv) at least one white.

OR

- b State and prove addition theorem of probability.
- 12. a What is random variable. Distinguish discrete and continuous random variable.

OR

b let X be a continuous random variable with p.d.f.

$$f(x) = \begin{cases} ax; 0 \le x \le 1\\ a; 1 \le x \le 2\\ -ax + 3a; 2 \le x \le 3\\ 0; otherwise \end{cases}$$

Determine the constant 'a' and compute  $P(X \le 1.5)$ .

- 13.a Elucidate marginal distribution function and conditional distribution function.

  OR
  - b For the following bivariate probability distribution of X and Y, find: (i).  $P(X \le 1, Y = 2)$ , (ii).  $P(X \le 1)$ , (iii).  $P(Y \le 3)$  and  $P(X < 3, Y \le 4)$ .

| Y        | 1              | 2              | 3              | 4  | 5  | 6               |
|----------|----------------|----------------|----------------|----|----|-----------------|
| <u>X</u> |                |                |                |    |    |                 |
| Û        | U              | 0              | 1              | 2  | 2  | 3               |
| 1        | 1              | 1              | 32<br>1        | 32 | 32 | 32              |
|          | $\frac{1}{16}$ | $\frac{1}{16}$ | <del>-</del> 8 | 8  | 8  | <del>-</del> 8  |
| 2        | 1              | 1              | 1              | 1  | 0  | 2               |
|          | 32             | 32             | 64             | 64 |    | $\overline{64}$ |

14. a State and prove Bernoulli's weak law of large numbers.

OR

- b State and prove Chebychev's inequality.
- 15.a Evaluate two dimensional transformation of random variables and give its diffence from one dimension.

OR

b let X and Y be two random variables each taking three values -1,0, and 1, and their joint probability distribution.

| - : | 300011109 | GIDWIC WILL | 44. |     | 1     |
|-----|-----------|-------------|-----|-----|-------|
|     | Y         | -1          | 0   | 1   | Total |
|     | X         |             |     |     |       |
|     | -1        | 0           | .1  | .1  | .2    |
| - [ | 0         | . 2         | . 2 | . 2 | . 6   |
|     | 1         | 0           | .1  | .1  | .2    |
|     | Total     | .2          | .4  | .4  | 1.0   |
|     |           |             |     |     |       |

- (i) Show that X and Y have different expectations.
- (ii) Prove that X and Y are uncorrelated.
- (iii) Find Var (X) and Var (Y).
- (iv) Given that Y=0, what is the conditional probability distribution of X.
- (v) Find V(Y/X = -1)

## PSG COLLEGE OF ARTS & SCIENCE

(AUTONOMOUS)

# **BSc DEGREE EXAMINATION DECEMBER 2022**

(Second Semester)

### Branch - STATISTICS

NUMERICAL METHODS

|   |   |   | Maximum. 30 Marks                        |    |
|---|---|---|--|----|
| Time: Three Hours   | SECTION   | I-A (5 Marks)                             |  |    |
|   |   | LL questions                              |  |    |
|   | ALL questions carry   | EOUAL marks                               | $(5 \times 1 = 5)$                       |    |
|   |   |   |  |    |
| 1. Numerical techniq<br>(i) Elimination n<br>(iii) Iterative me | 100100  | lveii) Reduction method iv) Direct method |  | j. |
| 2 The Newton -Rapl  | hson method is also called  | l as                                      |  |    |
| (i) Secant metho  |   | ii) Chord method                          |  |    |
| (iii) Diameter m  |   | (iv) Tangent method                       |  |    |
| 2 The Gouse Iordan  | method reduces a origina  | l matrix into a                           |  |    |
| (i) Identity matrix   | 7   | (11) Skew Hermitian in                    | atrix                                    |    |
| (iii) Non-symmetr   |   | (iv) None of these.                       |  |    |
|   |   | • • •                                     |  |    |
| (*) T/  | ormula can be applied onl<br>prism and wedges<br>prism and parallelograms | (ii) It composes trian                    | gles and parallelograms agles and wedges |    |
| 5 The second-orde   | r Runge-Kutta method use  | es as a pre                               | edictor.                                 |    |
| (i) backward or   | der method  | (11) forward Euler inc                    |  |    |
| (iii) midpoint ru   | ıle   | (iv) multipoint method                    | od                                       |    |
|   | SECTION   | N - B (15 Marks)                          |  |    |
|   |   | ALL Questions                             | •  |    |
|   |   | rry EQUAL Marks                           | $(5 \times 3 = 15)$                      |    |
| - C - T- C - TT   |   | · · · · · · · · · · · · · · · · · · ·     |  |    |
| 6. (a) Define T   | rancendental equation. (OR)   |   |  |    |
| as positive   | the procedure for Newtor  | Raphson method.                           |  |    |
| (b) Describe  | the procedure for frewtor   | 1 Temphoti III                            |  |    |
| 7. (a) State the  | fundamental theorem of  | finite differences.                       |  |    |
| i. (a) State the  | (OR)  |   | •  |    |
| (b) Define L  | agrange's inverse interpo   | lation.                                   |  |    |
| (b) Define L  | ubiamba p mitter i  |   |  |    |
| 8. (a) Define B   | Bessel's formulae.  |   |  |    |
|   | (OR)  | •   |  |    |
| (b) Mention   | the concept of inverse in   | terpolation.                              |  |    |
|   |   |   |  |    |
| 9 (a) Define (  | Quadratic formula.  |   |  |    |
|   | (OR)  |   |  |    |
| (b) State ap  | plications of Sterling's ap   | proximation.                              |  |    |
|   | $\epsilon$  |   | Cont.                                    |    |