

Reg. No. :

Name :

II Semester B.Sc. Degree (CBCSS – OBE – Regular/Supplementary/ Improvement) Examination, April 2023 (2019 Admission Onwards) COMPLEMENTARY ELECTIVE COURSE IN STATISTICS 2C02STA : Probability Theory and Random Variables

Time : 3 Hours

Instruction : Use of calculators and statistical tables are permitted.

PART -

Short Answer. Answer all 6 questions.

- 1. What is a sigma field ?
- 2. What are the characteristics of random experiment as compared to deterministic experiment ?
- 3. State multiplication theorem.
- If A and B are two events what can you say about independence of A^C and B ? Justify.
- 5. Give the applications of Bayes' theorem.
- 6. Give the domain and co-domain of a distribution function.

PART – B

Short, Essay. Answer any 6 questions.

- 7. Explain mutually exclusive and exhaustive events.
- An urn contains 7 red and 4 blue balls. Two balls are drawn at random with replacement. Find the probability that they are one red ball and one blue ball.

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(6×1=6)

Max, Marks: 40

(6×2=12)

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- 9. Define independence of three events.
- 10. A pair of fair dice is thrown. What is the probability that the sum of faces shown is 8 or more, if 4 appears on the first die ?
- A continuous random variable had pdf given by f(x) = 2x, 0 < x < 1 and 0, elsewhere. Obtain its distribution function and hence find out P(0.25 < X < 0.75).
- 12. What are the properties of probability mass function ?
- 13. A random variable X takes values 0, 1, 2 and 3 with respective probabilities 0.1, 0.3, 0.5 and 0.1. Obtain the pmf of $Y = X^2 + 2X$ and find its mean.
- 14. How do you define conditional distribution for continuous type bivariate random variable (X, Y) ?

PART - C

Essay. Answer any 4 questions.

 $(4 \times 3 = 12)$

- 15. Give axiomatic definition of probability, with clearly mentioning the terms involved.
- Two persons throw a die alternately till one of them gets a '3' and wins the game. Find their respective probabilities of winning the game.
- 17. Using axiomatic approach prove that $P(A^{C}) = 1 P(A)$.
- 18. What do you mean by total probability rule ?
- Write down the properties of a distribution function of a continuous type random variable.

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PART - D

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Long Essay. Answer any 2 questions.

- 21. State and prove Boole's inequalities.
- 22. Describe mutual independence of n event. Show that pair wise independence may not lead to mutual independence.
- 23. A random variable has pdf given by $f(x) = \frac{3}{4}x(2-x), 0 < x < 2$. Find its
 - i) mean
 - ii) variance

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- iii) moment measure of skewness and
- iv) mean deviation about mean.
- 24. The joint density function of X and Y is given by $f(x, y) = \begin{cases} 2, & 0 < x < 1, & 0 < y < x \\ 0, & \text{otherwise} \end{cases}$. Obtain the marginal densities and find the conditional density of Y given X.

(2×5=10)