

(2016 – 18 Admissions) COMPLEMENTARY COURSE IN STATISTICS 4C04STA : Statistical Inference

Time : 3 Hours

Max. Marks: 40

Instruction : Use of calculators and statistical tables are permitted.

PART – A

(Short Answer)

Answer all questions.

1. Define the term 'Standard error'.

- 2. State the relationship between mean and variance of a chi-square distribution.
- 3. Define a sufficient estimator.
- 4. Give an example of an estimator which is consistent but not unbiased.
- 5. State the invariance property of maximum likelihood estimators.
- 6. What do you mean by confidence estimation ?

PART – B (Short Essay)

Answer any 6 questions.

- 7. Obtain the sampling distribution of the mean of a random sample taken from $N(\mu, \sigma^2)$.
- 8. State the relationships between chi-square, t and F distributions.
- 9. What are the desirable properties of a good estimator ?
- 10. Find a sufficient estimator of λ based on a random sample taken from Poisson distribution with parameter λ .
- 11. What are the properties of maximum likelihood estimators ?
- 12. Obtain the 95% confidence interval for the population proportion.
- 13. Define the two types of errors in statistical hypotheses.
- 14. Distinguish between significant level and power of a test.

(6×2=12)

 $(6 \times 1 = 6)$

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PART – C (Essay)

Answer any 4 questions.

15. Find the m.g.f. of chi-square distribution with n degrees of freedom.

16. If X~F (m, n), then find the distribution of $\frac{1}{X}$.

17. Obtain the 95% confidence interval for the difference of two population means.

18. Explain one-tailed and two-tailed tests of hypothesis.

- 19. Explain goodness of fit.
- 20. The records of a certain hospital showed that the birth of 723 males and 617 females in a certain week. Does these confirm to the hypothesis that proportions of male and female are equal at 5% level ?

PART – D (Long Essay)

Answer any 2 questions.

21. A sample of 100 tyres is taken from a lot. The mean life of tyres is found to be 39.35 km with a standard deviation of 3.26 km. Obtain the 99% confidence limits for the mean life of tyres.

- State Neyman-Pearson lemma. Obtain the most powerful level α test for testing H₀: μ = μ₀ against H₁: μ= μ₁, μ₁ < μ₀ using a random sample of size n taken from N(μ, σ²), where σ² is known.
- 23. A die is thrown 180 times. The following results were obtained.

Number turning up	:	1	2	3	4	5	6	
Frequency	:	25	35	40	22	32	26	
Test whether the die i	s un	biase	d.					

24. The following data relate to additional hours of sleep gained by 5 patients with a certain drug.

Patient	:	1	2	3	4	5
Hours gained	:	0.8	- 1.0	- 0.1	1.3	2.1
Test the claim th	at th	ne dru	igs produ	ices additi	onal sle	ep.

(2×5=10)

(4×3=12)