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K22U 3655

Reg. No. : .....

Name : .....

Third Semester B.Sc. Degree (CBCSS – OBE – Regular/Supplementary/ Improvement) Examination, November 2022 (2019 Admission Onwards) COMPLEMENTARY ELECTIVE COURSE IN STATISTICS FOR MATHEMATICS/COMPUTER SCIENCE 3C03STA : Probability Distributions

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Time : 3 Hours

Max. Marks : 40

### PART – A (Short Answers)

Answer all questions :

1. Define mathematical expectation.

- 2. Give the expression for 2<sup>nd</sup> central moment in terms of raw moments.
- 3. What are the conditions under which we can approximate binomial distribution of Poisson distribution ?
- 4. Which is the discrete distribution having lack of memory property ? Give its p.m.f.
- 5. Give the moment generating function of a normal random variable.
- 6. Give the mean of a rectangular distribution on (2, 5).

#### PART – B (Short Essay)

## Answer any 6 questions :

- 7. What are the properties of characteristic function ?
- 8. Let X be a random variables. Show that  $V(X) \ge 0$ .

 $(6 \times 2 = 12)$ 

(6×1=6)

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- 9. Derive the mean of a Poisson variate with parameter  $\lambda$ .
- 10. Mean and variance of a binomial distribution are 3 and 2 respectively. Obtain the binomial probability distribution.
- 11. Write any four properties of a normal distribution.
- 12. Define beta distribution of first kind and second kind.
- 13. Define  $\chi^2$  distribution with n degree of freedom. Give an example for a statistic following  $\chi^2$  distribution.
- 14. If X ~ F(m, n), show that  $\frac{1}{F}$  F(n, m).

PART – C (Essay)

Answer any 4 questions :

 $(4 \times 3 = 12)$ 

- Prove that two independent random variables are uncorrelated, but the converse need not be true.
- 16. A and B plays a game in which their chances of winning are in the ratio 5:4. Find B's chance of winning at least 4 games out of 9 games played.
- 17. Prove that sum of n independent Poisson random variables is again Poisson.
- 18. Obtain the mean and variance of an exponential random variable.
- Average IQ of a group of 1000 children is 99 with a standard deviation of 4. Assuming normality, find the expected number of children having IQ between 100 and 120.
- 20. Let  $X_1$  and  $X_2$  be two independent standard normal random variables. Obtain the distribution of  $\frac{X_1}{x}$ .

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## PART – D (Long Essay)

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Answer any 2 questions :

 $(2 \times 5 = 10)$ 

- 21. Given the joint p.d.f. of two random variables X and Y f(x, y) = 3(x + y), 1 < x, y < 1, 0 < x + y < 1. Find E(Y | X).
- 22. Four coins are tossed 80 times. The distribution of number of heads is given below.

No. of heads	0	1	2	3	4
Frequency	4	18	32	20	6

Estimate the probability of getting a head and obtain the expected frequencies.

- 23. For a normal random variable 15% of the observations are below 30 and 10% are above 65. Find the mean and variance.
- 24. Define t statistic with an example. Give the p.d.f. of t(n) random variable. What are its properties ?