M(2nd Sm.)-Statistics-CC/GE-2 (Unit I-III)/CBCS

2019

STATISTICS — GENERAL

Paper: CC/GE-2

Unit: I-III

Full Marks: 50

The figures in the margin indicate full marks.

Candidates are required to give their answers in their own words as far as practicable.

Answer question no. 1 and 2, and any two from the rest.

1. Answer any ten of the following:

1×10

- (a) A single letter is selected at random from the word 'BINOMIAL'. Find the probability that it is a vowel.
- (b) If two events are independent, check whether they are mutually exclusive or not.
- (c) For any two events A and B, P(A) = 0.5 and $P(A \cap B) = 0.2$. Find the value of $P(A^c \cup B)$.
- (d) A player rolls a fair die. He wins ₹ 10 if the point turns up is even and loses ₹ 5 otherwise. Find his expected gain.
- (e) Suppose two dice are thrown. Find the probability of getting a total number of 7 or 9 points.
- (f) If P(A) = 1/4, P(B) = 2/5, $P(A \cup B) = 1/2$, find P(A|B).
- (g) Suppose Urn-I contains 3 red balls and 4 black balls and one ball is drawn at random from Urn-I and is put into Urn-II containing 4 red balls and 3 black balls. Then a ball is drawn at random from Urn-II. What is the probability that it turns out to be red?
- (h) If a random variable X assumes only two values 0 and 1 such that 2P(X = 1) = P(X = 0), find E(X).
- (i) Suppose A and B are independent event such that $P(A^c) = 0.7$, $P(B^c) = k$ and $P(A \cup B) = 0.8$. Find the value of k.
- (j) Let X be a random variable with pdf $f(x) = \frac{1}{2} \frac{x}{8}$, 0 < x < 4. Find the median of X.
- (k) For a Binomial variate X with parameters (4, p), 4P(X = 2) = P(X = 3), find p.
- (1) Write down the mode of a Poisson distribution with parameter 9/4.
- (m) If $X \sim N(0,1)$, find the p.m.f. of $Y = \frac{X}{|X|}$.
- (n) Verify the statement: "Mean and variance of a binomial distribution are, respectively, $\frac{11}{3}$ and $\frac{25}{9}$ ".
- (o) State the Central limit theorem (iid case).

Please Turn Over

2. Answer any four of the following:

 5×4

- (a) Give the classical definition of probability. What are its limitations?
- (b) If P(A) = p and $P(B/A) = P(B^c/A^c) = 1-p$, find P(A/B).
- (c) Suppose three integers are chosen at random from first ten natural numbers. Evaluate the probability that they will be in an arithmetic progression.
- (d) Let X be a random variable with pdf

$$f(x) = K(2-x)(x-1), 1 \le x \le 2$$

= 0, otherwise.

Find K and evaluate the variance of X.

- (e) State the properties of a distribution function (d.f.) of a random variable X. If X is continuous having c.d.f. F(x), show that $F(X) \sim \text{uniform } (0,1)$.
- (f) Let X be a continuous random variable with pdf f(x) where

$$f(x) = \frac{1}{\lambda} e^{\frac{-x}{\lambda}}, \lambda > 0, x > 0,$$

= 0, otherwise.

Show that $E(X) = V(X) = \lambda$.

3. (a) For any n(>2) events $A_1, A_2,...,A_n$, prove that

$$P(\bigcap_{i=1}^{n} A_i) = P(A_1)P(A_2 \mid A_1)P(A_3 \mid A_1 \cap A_2)....P(A_n \mid \bigcap_{i=1}^{n-1} A_i)$$

stating clearly the assumptions made.

- (b) Three identical boxes A, B and C contain respectively 2 white, 3 black balls; 4 white, 5 black balls and 3 white, 4 black balls. One ball is drawn at random from each box. If the ball is white, find the probability that it is drawn from box C.

 5+5
- 4. (a) Show that for Poisson distribution with parameter λ

$$\mu_{r+1} = \lambda \left(r \mu_{r-1} + \frac{d \mu_r}{d \lambda} \right).$$

Where μ_r denotes the rth order central moment of this distribution.

- (b) Find the mode of a binomial distribution with parameters n and p, where (n+1)p is a positive integer. 5+5
- 5. (a) If a r.v. $X \sim N(\mu, \sigma^2)$, find the mean deviation about μ of X.
 - (b) Derive mean and variance of a negative binomial distribution.

4+6