B.Sc. DEGREE EXAMINATION, NOVEMBER 2019 II Year III Semester Mathematical Statistics - I

Time : 3 Hours

Max.marks :60

Section A $(10 \times 1 = 10)$ Marks

Answer any **TEN** questions

- 1. Define probability of an event
- 2. Give an example for mutually exclusive event.
- 3. State axioms of probability of an event
- 4. Define continuous random variable
- 5. Define probability density function
- 6. Find the expectation of number of heads when two coins are tossed
- 7. Define Moment generating function of a random variable
- 8. Define Standard Normal distribution
- 9. Define Binomial distribution
- 10. State the mean and variance of poisson distribution
- 11. Define gamma distribution
- 12. Write the density function of Beta distribution of First kind

Section B $(5 \times 4 = 20)$ Marks

Answer any **FIVE** questions

- 13. State and prove addition theorem on probability
- 14. Two cards are drawn from a pack of playing cards. What is chance that they are (i) two king (ii) Two king or two queen
- 15. A continuous random variable X has p.d.f $f(x) = Ax^2, 0 \le x \le 1$. Find the value of A and find the probability of X lies between 0.2 and 0.5.
- 16. State and prove Multiplication theorem on mathematical expectation.
- 17. Find the variance of a Binomial distribution.
- 18. The random variable X has the following probability distribution

Find the value of $E(2x+1)^2$

19. Find the mgf of a gamma distribution

Section C $(3 \times 10 = 30)$ Marks

Answer any **THREE** questions

- 20. State and prove Baye's theorem
- 21. From a lot containing 25 items, 5 of which are defective. 4 items are chosen at random. Let x be the number of defectives found. Obtain the probability distribution of x (i) if the items are chosen with replacement. (ii) if the items are chosen without replacement .
- 22. State and prove Chebychev's inequality
- 23. State the importance and characteristics of Normal distribution.
- 24. If X is a gamma variate with parameter μ and Y is gamma variate with parameter λ then derive the distribution of X+Y.

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