SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN (AUTONOMOUS) (Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC) Chromepet, Chennai — 600 044. B.Sc.(Statistics) - END SEMESTER EXAMINATIONS APRIL-2023 SEMESTER - I 20USTCT1002 - Probability and Random Variables

Total Duration : 2 Hrs 30 Mins.

Total Marks : 60

## Section B

Answer any **SIX** questions  $(6 \times 5 = 30 \text{ Marks})$ 

- 1. State multiplication theorem of probability and establish it.
- 2. Compute the Probability of complementary event A namely  $\bar{A}{\rm is}$  given by  $P(\bar{A})\,=\,1-\,P(A)$
- 3. A discrete random variable x has the probability function

X	1	2	3	4	5	6	7	8	Find a.
P(X)	2a	4a	6a	8a	10a	12a	14a	4a	

- 4. A random variable X can only take the values of 2 and 5. Given that the value 5 is twice as likely the value 2. Solve the expectation of X.
- 5. State (a) Central limit theorem. (b) Convergence in probability.
- 6. Prove that V(X) = V(E(X/Y)) + E(V(X/Y)).
- 7. State and prove Baye's theorem.
- 8. Explain characteristic function. State the properties of a characteristic function.

## Section C

## Answer any **THREE** questions $(3 \times 10 = 30 \text{ Marks})$

- 9. State and prove Boole's inequality.
- 10. Five men in a company of 20 are graduates. If 3 men are pickend out from this 20 persons at random, Solve the probability that
  - (i) all are graduates (ii) at least one is graduate
- 11. If two random variables X and Y have the joint probability density function.

$$f(x,y) = \begin{cases} \frac{2}{3} (x+2y) dx & for \ 0 < x < 1, \ 0 < y < 1 \\ 0 & otherwise \end{cases}$$

Determine the probability that x will assume a value on the interval given that y = 1/2.

Contd...

- 12. State and prove Chebychev's inequality.
- 13. Examine the Statement of
  - (i) Uniqueness theorem (ii) Weak law of large numbers.

\*\*\*\*