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. M.Sc.(BioStats) - END SEMESTER EXAMINATIONS APRIL - 2023 SEMESTER - II 20PBSCT2004 - Statistical Inference-II

Total Duration : 2 Hrs. 30 Mins.

Total Marks : 60

Section B

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

- 1. State and prove Neyman Pearson Lemma .
- 2. Describe about locally most powerful test.
- 3. Determine Operating Characteristic function of SPRT.
- 4. Describe about Kolmogorov-Smirnov Test (one sample).
- 5. Explain about UMP test of two sided hypotheses for one parameter exponential family
- 6. A random sample of size n is available from normal distribution N(μ , σ^2) with σ^2 is known and obtain the LMP test for testing H₀: $\mu = \mu_0$ against H₁: $\mu \neq \mu_0$
- 7. State the optimum property of SPRT.
- 8. Asses the procedure of Friedman test with example.

Section C

I - Answer any **TWO** questions $(2 \times 10 = 20 \text{ Marks})$

- 9. Describe the steps involved in formulation of hypotheses testing.
- 10. Compute the Uniformly Most Powerful Unbiased (UMPU) test for one parameter exponential family for H₀: = θ_0 vs H_1 : $\theta \neq \theta_0$
- 11. Determine uniformly most powerful similar test for one parameter exponential family (H₀: $\theta_1 \leq \theta \leq \theta_2$ versus H_1 : $\theta < \theta_1$ or $\theta > \theta_2$)
- 12. Explain the steps involved in Likelihood ratio test for Normal distribution (one population)

II - Compulsory question $(1 \times 10 = 10 \text{ Marks})$

13. Describe the procedure of Mann-Whitney test and Wilcoxon Signed-Rank test with suitable examples.

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