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 - 2024 SEMESTER - IV 20USTCT4007 - Statistical Inference - I

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 Invariance properties of consistent estimator.
- 2. Explain the method of moments.
- 3. Discuss the confidence Interval for proportion with example.
- 4. Describe the F-test for equality of variances of two populations.
- 5. State and prove Rao- Blackwell theorem.
- 6. Find the maximum likelihood estimate of the parameter  $\theta$  of the distribution.  $f(x:\theta) = \frac{1}{2}e^{-|x-\theta|}$
- 7. Prepare a note on assumptions about t-test.
- 8. Infer the chi square test for goodness of fit.

## Section C

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

- 9. Describe
  - a. State Neyman Pearson factorization theorem.
  - b. Give the Properties of Estimators.
  - c. Explain in detail about Consistency and sufficiency of statistic.
- 10. State and prove Cramer-Rao inequality.
- 11. A random sample of size n is drawn from a normal population N ( $\mu, \sigma^2$ ). Estimate  $\mu$  and  $\sigma^2$  by the method of maximum likelihood.
- 12. Derive the  $100(1-\alpha)$ % confidence interval for the variance ratio of two independent normal distributions with unknown means.
- 13. (i) Prove MVUBE is Unique.(ii) State and prove sufficiency Condition for consistent estimator.

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