

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 - NOV'2024

SEMESTER - IV

20USTCT4007 - Statistical Inference - I

Total Duration : 2 Hrs.30 Mins.

Total Marks : 60

Section B

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

1. Let X_i ; $i = 1, 2, \dots, n$ follows Poisson distribution with parameter λ .
Find the sufficient estimator for λ .
2. Prove that the sample mean is a consistent estimator of population mean when a random sample size of ' n ' taken from $N(\mu, \sigma^2)$.
3. State and prove Rao-Blackwell Theorem.
4. Let X_i ; $i = 1, 2, \dots, n$ follows Exponential distribution with parameter θ .
Find the unbiased estimator for θ .
5. State the properties of Maximum likelihood estimators.
6. Obtain MVUE for μ in the normal population $N(\mu, \sigma^2)$ when σ^2 is known.
7. Obtain $100(1-\alpha)\%$ confidence interval for the parameter μ of the Normal population.
8. Explain the test for significance of single proportion.

Section C

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

9. A random sample X_i ; $i = 1, 2, 3, 4, 5$ is drawn from a Normal population with unknown mean μ . Consider the following estimators for μ

$$\text{i) } t_1 = \frac{X_1 + X_2 + X_3 + X_4 + X_5}{5}$$

$$\text{ii) } t_2 = \frac{X_1 + X_2}{2} + X_3$$

$$\text{iii) } t_3 = \frac{2X_1 + X_2 + \lambda X_3}{3}$$

Where λ is such that t_3 is an unbiased estimator.

Find λ .

Are t_1 and t_2 unbiased?

Which is best among t_1 , t_2 and t_3 ?

Contd...

10. State and prove Cramer - Rao Inequality.
11. Let X_i ; $i = 1, 2, \dots, n$ follows Normal distribution with mean μ and Variance σ^2 .
Find the MLE estimator for
 - i. μ when σ^2 is known
 - ii. σ^2 when μ is known
 - iii. When μ and σ^2 both are unknown.
12. Obtain $100(1-\alpha)\%$ confidence interval for the difference between two population proportions of the Normal population.
13. a) Describe the independent sample t-test for means
b) Describe the test for independence of attributes
