B.Sc. DEGREE END SEMESTER EXAMINATION- NOVEMBER 2020

COURSE: ALLIED CORE   **TIME: 90 MINUTES**

PAPER: MATHEMATICAL STATISTICS – I   **MAX.MARKS: 50**

SECTION – A

Answer **ALL** questions ($3 \times 2 = 6$)

1. If a card is drawn at random from a pack of cards. Find the probability that the card is either a spade or a king.

2. If X is a random variable with mean μ and standard deviation σ then derive the variance of
$z = \frac{x-\mu}{\sigma}$

3. Check whether the random variable X+Y follows $B(n_1 + n_2, p_1 + p_2)$ when random variables

$X \sim B(n_1, p_1)$ and $Y \sim B(n_2, p_2)$.

SECTION – B

Answer any **THREE** questions ($3 \times 8 = 24$)

4. a) Define $\varphi_X(t)$, the characteristic function of a random variable X and prove that

$\mu'_r = (-i)^r \left| \frac{\partial^r}{\partial t^r} \varphi_X(t) \right| at\ t = 0$ b) State and prove addition theorem of Expectation.   (2+3+3)

5. Derive mean, variance and moment generation function of Binomial distribution.   (2+4+2)

6. a) Define normal distribution. b) If X is normally distributed and the mean of X is 12 and variance is 16 , then find out the probability of i) $X \geq 20$ ii) $X \leq 20$ iii) $0 \leq X \leq 12$.   (2+6)

7. Calculate Karl Pearson's coefficient of correlation from the following data.

X	45	55	56	58	60	65	68	70	75	80	85
Y	56	50	48	60	62	64	65	70	74	82	90

SECTION –C

Answer any **ONE** question ($1 \times 20 = 20$)

8. a) The joint density function of a random variable distribution is given by

$f(x,y) = 4xye^{-(x^2+y^2)}$, $x \geq 0, y \geq 0$. Find the marginal and conditional probability functions. Are X and Y independent?   (10)

 b) i) The probabilities of a Poisson variate taking the values 3 and 4 are equal. Calculate the probabilities of the variable taking the values 0 and 2.   (4)

 ii) Derive the moments μ'_1, μ'_2 about origin of poisson distribution and hence find its mean and variance.   (6)

9. a) Prove that the normal distribution is a limiting case of the binomial distribution.   (10)

b) Ten competitors in a musical test were ranked by the three judges A, B and C in the

following order: (10)

Ranks by A	1	6	5	10	3	2	4	9	7	8
Ranks by B	3	5	8	4	7	10	2	1	6	9
Ranks by C	6	4	9	8	1	2	3	10	5	7

Using rank correlation method, discuss which pair of judges has the nearest approach to common likings in music.
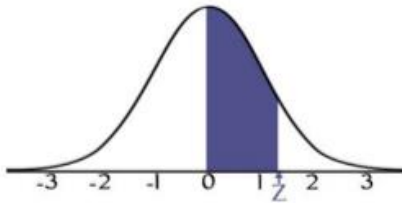
STANDARD NORMAL TABLE (Z)

Entries in the table give the area under the curve between the mean and z standard deviations above the mean. For example, for $z = 1.25$ the area under the curve between the mean (0) and z is 0.3944.

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0190	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2969	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3513	0.3554	0.3577	0.3529	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990
3.1	0.4990	0.4991	0.4991	0.4991	0.4992	0.4992	0.4992	0.4992	0.4993	0.4993