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Reg. No. :		MAVELIK PIN: 690 KERAL
Name :		1000

Third Semester B.Sc. Degree Examination, January 2023 First Degree Programme Under CBCSS Statistics

Complementary Course for Mathematics

ST 1331.1 : STATISTICAL DISTRIBUTIONS

(2018 Admission)

Time: 3 Hours Max. Marks: 80

Use of statistical table and scientific calculator are permitted.

SECTION -- A

Answer all questions. Each question carries 1 mark.

- 1. Find P(X > 8), if X follow discrete uniform distribution over the numbers 1, 2, ..., 10.
- 2. Obtain the mean of the binomial random variable with m.g.f. $(0.3 + 0.7e^t)^5$.
- 3. Find the mean of Poisson random variable with double modes at x = 4 and x = 5.
- 4. Write down the m.g.f. of X where $X \sim N(0, 2)$.
- State the probability distribution followed by the sum of two independent exponential random variable with common parameter.
- 6. Define rectangular distribution.

- 7. Define Type I beta distribution.
- 8. What do you mean by standard error?
- 9. If t follow t-distribution with n degrees of freedom, What is the distribution of t^2 ?
- Define parameter.

 $(10 \times 1 = 10 \text{ Marks})$

SECTION - B

Answer any eight questions. Each question carries 2 marks.

- 11. X is a Poisson random variable with variance 4, obtain P(X = 0).
- 12. For a random variable X following geometric distribution, prove that f(x + 1) = q f(x).
- 13 The ratio of probabilities of 3 successes and 2 successes in five independent Bernoullian trials is $\frac{1}{3}$. Find the probability of success.
- 14. Find the m.g.f. of a random variable following exponential distribution.
- 15. If $X \sim N(8, 2)$, find P(X > 8).
- 16. What is the value of θ for which the mean and variance of a uniform distribution over $(0, \theta)$ are equal?
- 17. Define convergence in probability.
- 18. State central limit theorem.
- 19. If $X \sim \chi^2_{(n)}$, find the mode of X.

- 20. A random sample of size 15 is taken from $N(\mu, 2^2)$. What is the probability that the sample mean will differ from the population mean by more than 1.5?
- 21. State weak law of large numbers.
- 22. Prove that the odd order moments of a normal distribution are zero.

 $(8 \times 2 = 16 \text{ Marks})$

SECTION - C

Answer any six questions. Each question carries 4 marks.

- 23. Derive the mode of binomial distribution.
- 24. If X is a Poisson random variable such that P(X = 2) = 9P (X = 4) + 90P(X = 6), find (a) λ and (b) the coefficient of skewness.
- 25. State and prove the lack of memory property of geometric distribution.
- 26. If X is a normal variate with mean 50 and standard deviation 10, find $P(Y \le 3137)$, where $Y = X^2 + 1$.
- 27. Derive the moment generating function of normal distribution.
- 28. Derive the mean and variance of beta distribution of first kind.
- A symmetric die is thrown 600 times. Find the lower bound for the probability of getting 80 to 120 sixes.
- 30. State and prove Bernoulli's weak law of large numbers.
- 31. State and prove the reproductive property of chi-square distribution.

 $(6 \times 4 = 24 \text{ Marks})$

SECTION - D

Answer any two questions. Each question carries 15 marks.

- 32. Derive Poisson distribution as a limiting case of binomial distribution.
- 33. In a photographic process, the development time of prints may be looked upon as a random variable having the normal distribution with a mean of 16.28 seconds and a standard deviation of 0.12 second. Find the probability that it will take
 - (a) Any where from 16.00 to 16.50 seconds to develop one of the prints
 - (b) At least 16.20 seconds to develop one of the prints
 - (c) At most 16.35 seconds to develop one of the prints
 - (d) For which value is the probability 0.95 that it will be exceeded by the time it takes to develop one of the prints?
- 34. Fit a normal distribution to the following data and find the theoretical frequencies.

 Class 60-65 65-70 70-75 75-80 80-85 85-90 90-95 95-100

 Frequency 3 21 150 335 326 135 26 4
- 35. State and prove Chebychev's inequality.

 $(2 \times 15 = 30 \text{ Marks})$