K19U 0282

Reg. No. :

Name :

II Semester B.Sc. Degree (CBCSS – Reg./Supple./Improv.)
Examination, April 2019
(2014 Admission Onwards)

COMPLEMENTARY COURSE IN STATISTICS (For Mathematics/ Comp. Science/Electronics Core)

Paper - 2C02STA: Probability Theory and Random Variables

Time: 3 Hours

Max. Marks: 40

Instruction: Use of Calculators and Statistical Tables are Permitted.

PART - A

Short answer. Answer all the 6 questions.

 $(6 \times 1 = 6)$

- 1. What are the limitations of frequency definition of probability?
- 2. What do you mean by sigma field?
- 3. Give any one application of Baye's theorem.
- 4. State multiplication theorem of probability.
- Define mutual independence of events.
- 6. Define marginal probability density functions.

PART - B

Short essay. Answer any 6 questions.

(6×2=12)

- 7. Define probability space.
- If A, B, C are mutually independent events then show that A ∪ B and C are also independent.

9. If
$$P(A) = \frac{1}{3}$$
, $P(B) = \frac{3}{4}$ and $P(A \cup B) = \frac{11}{12}$, find $P(A/B)$ and $P(B/A)$.

10. Define distribution function. State any two properties.



- 11. Define discrete random variable. Give an example.
- 12. When do you say that two random variables are independent?
- Define joint probability density function.
- The joint probability density function of a two-dimensional random variable (X, Y) is given by

$$f(x,y) = 2; 0 < x < 1, 0 < y < x$$

$$= 0, elsewhere$$
Find the marginal density function of X.

PART - C

Essay. Answer any 4 questions.

 $(4 \times 3 = 12)$

- 15. In an experiment a coin is thrown five times. Write down the sample space. How many points are there in the sample space?
- 16. Define axiomatic definition of probability.
- 17. The chances of X, Y, Z becoming managers of a certain company are 4:2:3. The probabilities that bonus scheme will be introduced if X, Y, Z become managers, are 0.3, 0.5 and 0.8 respectively. If the bonus scheme has been introduced, what is the probability that X is appointed as the manager.
- 18. If X is a random variable with probability mass function

$$p(x) = \frac{x^2}{30}$$
, $x = 1,2,3,4$
= 0, otherwise write down the distribution function of X.

- 19. If X has the p.d.f. $f(x) = e^{-x}$, x > 0 find the p.d.f. of $Y = e^{-x}$.
- 20. If the joint p.d.f. of (X, Y) is

$$\begin{split} f(x,y) &= \frac{1}{9}(x+1)(2y+1), 0 < x < 1, 0 < y < 2 \\ &= 0, \text{ otherwise} \end{split} \quad . \text{ Find the marginal} \quad .$$

distributions of X and Y. Are the random variables X and Y independent?



PART - D

Long Essay. Answer any 2 questions.

 $(2 \times 5 = 10)$

- 21. State and prove addition theorem for three events.
- 22. A, B and C are three arbitrary events. Find expressions for the events noted below, in the context of A, B and C.
 - i) Only A occurs
 - ii) Both A and B, but not, occur
 - iii) All three events occur
 - iv) At least one occurs
 - v) At least two occurs.
- 23. State and prove Baye's theorem.
- 24. The length (in hours) X of a certain type of light bulb may be supposed to be a continuous random variable with probability density function :

$$f(x) = \frac{a}{x^3}, 1500 < x < 2500$$

= 0, elsewhere

Determine the constant a, the distribution function of X and compute the probability of the event $1700 \le X \le 1900$.