LOYOLA COLLEGE (AUTONOMOUS) CHENNAI – 600 034



B.Sc. DEGREE EXAMINATION – **STATISTICS**





UST1MC02 - PROBABILITY AND RANDOM VARIABLES

Date: 13-11-2024	Dept. No.	Max.: 100 Marks
Time: 09:00 am-12:00 pm		

O N -	,	SECTION A - K1 & K2 (CO1) Answer ALL the Questions	(10 x 2 = 20)			
Q.No	Levels	Define complementary event.	(10 X 2 - 20)			
2	-	If two events A and B are mutually exclusive, what shall be the probabilit	v of their union?			
3 4 K1		If A, B and C are three events, how can you express the probability of simultane	<u>*</u>			
	K1	Define multiplicative law of probability.				
<u>.</u> 5		What do you understanding by a distribution function?				
6		Define Moment Generating function.				
7	1	Define Characteristic function using continuous random variable.				
8	K2 Explain marginal distribution function if X is a continuous random variable.					
		What is the expected value of $(a + bX)$?				
10						
		SECTION B – K3 & K4 (CO2)				
		Answer ALL the Questions	(4 x 10 = 40)			
11		(i) State and prove multiplication theorem on probability. (ii) Prove (a) $P(\phi) = 0$, (b) $P(s) = 1$	(6) (4)			
12	K3 exclusive.					
13		Explain the properties of probability mass function and density function.				
		[OR]				
14		Let X be a continuous random variable with PDF $f_X(x) = \begin{cases} 4x^3, 0 < x \le 1 \\ 0, otherwise \end{cases}$				
		Find $P\left(X \le \frac{2}{3} \lor X > \frac{1}{3}\right)$.				
15		List out the properties of classical probability of an event A.				
		[OR]				
16		State and prove Boole's Inequality.				
17	K4	Suppose that the time in minutes that a person has to wait at a certain but to be a random phenomenon, with a probability function specified by the $0, x < 0$				
		$F(x) = \begin{cases} \frac{x}{8}, 0 \le x < 2 \\ \frac{x^2}{16}, 2 \le x < 4 \\ 1, x \ge 4 \end{cases}$				

		[OR]				
18		Show that, if X is a random variable, then $V(aX+b) = a2 V(X)$, where a and b are constants.				
	SECTION C – K5 & K6 (CO3)					
	Ansv	ver ALL the Questions (2 x 20 = 40)				
19		(a) A committee of 4 people is to be appointed from 3 officers of the production department, 4				
	K5	officers of the purchase department, two officers of the sales department and 1 chartered accountant. Find the probability of forming the committee in the following manner:				
		(i) There must be one from each category. [5]				
		(ii) It should have at least one from the purchase department. [5]				
		(iii) The chartered accountant must be in the committee. [5]				
		(b) If A, B, C are mutually independent events then A U B and C are also independent. [5]				
		[OR]				
20		(a) State and Prove Bayes theorem of probability [10]				
		(b) In a bolt factory machines A, B and C manufacture respectively 25%, 35% and 40% of the total. Of their output 5, 4, 2 per cent are defective bolts. A bolt is drawn at random from the product and is found to be defective. What are the probabilities that it was manufactured by machines A and B? [10]				
21		An-experiment consists of three independent tosses of a fair coin. Let $X = The$ number of heads, $Y = The$ number of head runs, $Z = The$ length of head runs, a head run being defined as consecutive occurrence of at least two heads, its length then being the number of heads occurring together in three tosses of the pair. Find the probability function of (i) $Y = The$ (iii)				
	K6					
		occurring together in three tosses of the coin. Find the probability function of (i) X, (ii) Y, (iii) Z, (iv) X +Y and (v) XY and construct probability tables and draw their probability				
		charts.				
		[20]				
		[OR]				
22		(a) State and prove Chebyshev's Inequality.				
		(b) State and prove Markov's Inequality.				

What is the probability that a person will have to wait (a) more than 2 minutes, (b) less than 2 minutes, and (c) between 1 and 2 minutes

(i)

(ii)

Is the distribution function continuous?

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