Reg. No.	:	•••
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II Semester B.Sc. Degree (CBCSS - OBE - Regular/Supplementary/ Improvement) Examination, April 2023 (2019 Admission Onwards)

## COMPLEMENTARY ELECTIVE COURSE IN STATISTICS 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 6 questions. 1. What is a sigma field?

 $(6 \times 1 = 6)$ 

2. What are the characteristics of random experiment as compared to deterministic experiment?

AC and B? Justify.

- State multiplication theorem. 4. If A and B are two events what can you say about independence of
- 5. Give the applications of Bayes' theorem.
- 6. Give the domain and co-domain of a distribution function.

PART - B

Short Essay. Answer any 6 questions. 7. Explain mutually exclusive and exhaustive events.  $(6 \times 2 = 12)$ 

- 8. An urn contains 7 red and 4 blue balls. Two balls are drawn at random with replacement. Find the probability that they are one red ball and one blue ball.

P.T.O.

## Define independence of three events.

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- 10. A pair of fair dice is thrown. What is the probability that the sum of faces
- shown is 8 or more, if 4 appears on the first die? 11. A continuous random variable had pdf given by f(x) = 2x, 0 < x < 1 and 0,
- elsewhere. Obtain its distribution function and hence find out P(0.25 < X < 0.75). 12. What are the properties of probability mass function?
- 13. A random variable X takes values 0, 1, 2 and 3 with respective probabilities
- 0.1, 0.3, 0.5 and 0.1. Obtain the pmf of  $Y = X^2 + 2X$  and find its mean. 14. How do you define conditional distribution for continuous type bivariate
- PART C

15. Give axiomatic definition of probability, with clearly mentioning the terms involved.

Essay. Answer any 4 questions.

random variable (X, Y)?

 $(4 \times 3 = 12)$ 

- 16. Two persons throw a die alternately till one of them gets a '3' and wins the game. Find their respective probabilities of winning the game.
- 17. Using axiomatic approach prove that  $P(A^C) = 1 P(A)$ . 18. What do you mean by total probability rule?
- 19. Write down the properties of a distribution function of a continuous type random variable.
- 20. A gun is aimed at a certain point, say origin of the coordinate system. Because of the random factors, the actual hit point can be any point (X, Y) in a circle of radius R about the origin. Assume that the joint density
- function of X and Y is constant in this circle, say  $f(x) = \begin{cases} k, & x^2 + y^2 \le R^2 \end{cases}$ find the value of k.

21. State and prove Boole's inequalities. 22. Describe mutual independence of n event. Show that pair wise independence

may not lead to mutual independence.

PART - D

 $(2 \times 5 = 10)$ 

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23. A random variable has pdf given by  $f(x) = \frac{3}{4}x(2-x), 0 < x < 2$ . Find its

Long Essay. Answer any 2 questions.

- i) mean ii) variance
- iii) moment measure of skewness and iv) mean deviation about mean.
- 24. The joint density function of X and Y is given by  $f(x, y) = \begin{cases} 2, & 0 < x < 1, 0 < y < x \\ 0, & \text{otherwise} \end{cases}$ Obtain the marginal densities and find the conditional density of Y given X.