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B. Sc. DEGREE (C.B.C.S.S.) EXAMINATION, OCTOBER 2018 (2017 Admissions Regular, 2016 Admissions Supplementary/Improvement & 2015 Admissions Supplementary)

SEMESTER III – CORE COURSE (STATISTICS) CAS3B03TB – PROBABILITY DISTRIBUTIONS

(For Computer Applications)

Time: Three Hours

Maximum Marks: 80

PART A

- I Answer all questions. Each question carries 1 mark.
- 1. State the addition theorem on Expectation for two random variables X and Y.
- 2. If the moment generating function of a random variable X is $(1-t)^{-1}$, find E(X).
- 3. If for a binomial distribution, $p = \frac{1}{2}$, then what will be the skewness of the distribution?
- 4. What is the distribution of the difference of two independent normal variates?
- 5. The area under the standard normal curve beyond the lines $z = \pm 2.58$ is
- 6. State the Bernoulli's law of large numbers.

(6x1=6)

PART B

- II Answer any seven questions. Each question carries 2 marks.
- 7. For any two independent random variables X and Y, show that E(XY) = E(X)E(Y).
- 8. A random variable X has p.d.f. $f(x) = 2^{-x}$; x = 1,2,3,..., find mode of the distribution.
- 9. A balanced die is tossed. A person receives Rs. 10/- if an even number turns up. Otherwise he loses Rs. 8/-. How much money can he expect on the average in the long run?
- 10. If $X \sim B(n, p)$, find $Cov(\frac{X}{n}, \frac{n-X}{n})$.
- 11. 'Show that Geometric distribution with parameter p, satisfies 'Lack of Memory' property.
- 12. Find the m.g.f. of Uniform distribution over (0, 2).
- 13. Find the mean of Gamma distribution with parameters m and p.
- 14. If $X \sim N(30, 5)$, find P[26 < X < 40].
- 15. Two unbiased dice are tossed. If X is the sum of the numbers obtained, show that $P[|X-7| \ge 3] \le \frac{35}{54}.$
- 16. State the Lindberg-Levy form of Central limit theorem.

(7x2=14)