

(4)

Unit-I

FkæF-i

2. What do you mean by probability? Discuss all important approaches and definitions of probability stating their merits and demerits.

ÙeeÙkeælee mesDeche keælee mecePelesnP meYeer cenI JehæC&Iej ekeællSjel hejYee-eeDeellkeæe iæfe SJeboese yelæes n§ ælemleJe Ceæe keææpeS~

3. State and prove Bayes theorem. Suppose 5 men out of 100 and 25 women out of 10,000 are colour blind. A colour blind person is chosen at random. What is the probability of his being male? (Assume male and female to be in equal numbers).

100 cellmes 5 hej æ lelee 10,000 cellmes 25 æEelææ n& Skeæ JeCeæÙe JÙeeææ ÙeeAæÙÙkeæ æhe mesÙeeærele ækeæÙee peælee n& Fmekæ hej æ nesves keæer keælee ÙeeÙkeælee n&P (æeeve ueææpeS ækeæ æEelæellDeeyj hej æellkeæer meKÙee meceæve n&P)~

S-700

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(Printed Pages 8)

S-700

B.Sc. (Part-I) Examination, 2015

STATISTICS

First Paper

(Probability)

Time Allowed : Three Hours] [Maximum Marks : 50

Note : Answer five questions in all. Question No. 1 is compulsory. Attempt one question from each unit.

keæue heæÙe æellveellkeæe Gøej æææpeS~ æellve meæ 1 DeæreJeeÙe&n& æelÙkeæe FkææF&mes Skeæ æellve keææpeS~

1. Attempt all parts :
meYeer Yeeie nue keææpeS :
 - (i) Define mutually exclusive, exhaustive and independent events.
hej mhej DeheJæpeææ mJelæÙe SJeæ SijpeææmŠJe IæšveeD keææ hejYeeæfele keææpeS~
 - (ii) Show that, if $A \subset B$ then $P(A) \leq P(B)$.
æbKeeFÙesÙeeæb $A \subset B$ Iees $P(A) \leq P(B)$.
 - (iii) Let x have p.m.f. as follows : Find its
P.T.O.

(2)

mean.

Úeob x keã ðee. yeb Heã. efrecveeÙeele nwlées Fmekeãe ceoÙe efrekeãeÙeeS-

$$f(x) = 1/3, x = -1, 0, 1$$

(iv) Let x have mean μ and variance σ^2 . Find

the variance of $y = \frac{x - \mu}{\sigma}$.

Úeob x keã ceoÙe μ Deej ðejeje σ^2 nw lees $y = \frac{x - \mu}{\sigma}$ keã ðejeje efrekeãeÙeeS-

(v) If A and B are independent events then show that \bar{A} and \bar{B} are also independent events.

Úeob A Deej B mJele ðe lešveeSb nÙ lees eb KeeFSs \bar{A} Deej \bar{B} Yeer mJele ðe lešveeSB neÙee-

(vi) Let joint p.d.f. of x and y is given as follows : find marginal pdf of y .

Úeob x Deej y keã meÙeeã yešve efrecveeÙeele nwlées y keã meeceevle ðee. le. Heã. efrekeãeÙeeS-

$$f(x, y) = \begin{cases} 2 & ; \quad 0 < x < 1, \quad 0 < y < x \\ 0 & \text{elsewhere,} \quad \text{DevÙeLee} \end{cases}$$

(vii) In the long run 3 ships out of every 100

(3)

are sunk. If 10 ships are out what is the probability that all will arrive safely?

Úeob Skeã uecyes DeÙeejeue cell 100 cellmes 3 penep [ye peelee nÙ Úeob 10 penep yeenj ieÙee nÙ lees keãee meÙeejevee nwekã meYeer mej ef#ele henÙeeÙee?

(viii) If p is the probability of obtaining a head (success) in tossing of a coin, obtain probability of obtaining 'x' failures (tail) before getting first success (head).

Úeob efmekeãe GÙeeves cell meÙeeÙee (nÙ) keã efÙeekeãee p nwlées henueer meÙeeÙee (nÙ) keã henues x DemÙeeÙee (Šve) Deeves keã efÙeekeãee efrekeãeÙeeS-

(ix) Show that $\frac{\partial^r}{\partial t^r} M_x(t)$ gives r^{th} raw moment when $t = 0$.

eb KeeFÙes $\frac{\partial^r}{\partial t^r} M_x(t)$, r KeeBMeÙee keã meece#e DeÙeeCe&osice Úeob $t = 0$.

(x) If $x \sim B(n, p)$ then show that,

Úeob $x \sim B(n, p)$ lees eb KeeFÙes

$$P\left\{\left|\frac{x}{n} - p\right| \geq \epsilon\right\} \rightarrow 0 \text{ as } n \rightarrow \infty$$

(8)

9. State and prove Chebyshev's inequality. Explain its use.

State and prove Chebyshev's inequality. Explain its use.

(5)

Unit-II

Part-I

4. What do you mean by random variable and its distribution?

If x and y have following joint distribution, test independence of x and y.

The following table gives the joint distribution of x and y. Test the independence of x and y.

$$f(x, y) = 4xye^{-(x^2+y^2)} ; x \geq 0, y \geq 0$$

5. (a) A Continuous r.v.x has a p.d.f. as follows.

Find a and b such that :

A continuous r.v. x has p.d.f. as follows. Find a and b such that :

$$f(x) = 3x^2, 0 \leq x \leq 1$$

(i) $P\{x \leq a\} = P\{x > a\}$

(ii) $P\{x > b\} = .05$

(6)

(b) If $f(x) = e^{-x}$ find third moment about mean. ($x > 0$).

Üeb $f(x) = e^{-x}, x > 0$ leeseceÜe keä mechele leemeje
DeleCeä efrekeäeS-

Unit-III

FkeäF-III

6. (a) Find the expected number on a die when thrown.

(b) Let x and y be independent non-degenerate variates, Prove that

$$\text{Var}(x + y) = \text{Var}(x) + \text{Var}(y)$$

$$\text{iff } E(x) = 0, E(y) = 0$$

(a) ekeämce heeñes keä Heleäves hej meVeelele meKÜee efrekeäeS-

(b) Üeb x Deej y mJelebe Deej veeve-elpevej Š Üej nÜ leee
eñeae keäeS :

$$\text{Var}(x + y) = \text{Var}(x) + \text{Var}(y)$$

$$\text{Üeb Deej keäeue Üeb } E(x) = 0, E(y) = 0$$

S-700

(7)

7. If Üeb 15

$$f(x, y) = \begin{cases} 2 - x - y & , 0 \leq x < 1, 0 \leq y \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

Find efrekeäeS :

(i) $E(x), E(y)$

(ii) $\text{Var}(x), \text{Var}(y)$

(iii) $\text{Cov}(x, y)$

Unit-IV

FkeäF-IV

8. Define M.G.F. and show the effect of change of origin and scale on it.

If $p(x) = {}^n C_x p^x q^{n-x}, x = 0, 1, 2, \dots, n, p > 0$
then obtain m.g.f. of x .

DeleCeäpevekeä Heäueve heej Yeekele keäeS leLee Fme hej cete SJe
heej cehe keä heej Jelebe keä ÖeYeje keäes eKeeFÜes

$$\text{Üeb } p(x) = {}^n C_x p^x q^{n-x}, x = 0, 1, 2, \dots, n, p > 0$$

lees x keäe De.e.pe.Heä. Öeehe keäeS-

S-700

P.T.O.