2017

MATHEMATICS

(Major)

Paper : 5.5

(Probability)

Full Marks : 60

Time : 3 hours

The figures in the margin indicate full marks for the questions

1. Answer the following questions as directed : $1\times8=8$

(a) Two mutually exclusive events with positive probabilities are independent.

(State whether the above statement is true or false)

(b) Mention two properties which must be satisfied by the distribution function $F(x)$ for random variable X.

(c) If X is a random variable with its mean $\overline{X}$, then the expression $E(X-\overline{X})^2$ represents

(i) the variance of X

(ii) second central moment

(iii) Both (i) and (ii)

(iv) None of (i) and (ii)

(Choose the correct option)

(d) The mean, mode and median of a continuous distribution are coincide. Name the distribution.

(e) Let A, B and C are three mutually exclusive and exhaustive events associated with a random experiment. Find—

$P(A)$ if $P(B)=\frac{3}{2}P(A)$ and $P(C)=\frac{1}{2}P(B)$

(f) If the probability of a defective bolt is 0·1, find the standard deviation for the number of defective bolts in a total of 400 bolts.

(g) Let X be a random variable. Then for

$$f(x) = ke^{-2x}, \quad x \geq 0$$
$$= 0, \quad \text{otherwise}$$

to be density function, k must be equal to

(i) 2

(ii) $\frac{1}{2}$

(iii) 0

(iv) 1 (Choose the correct option)

(h) State the relationship between the moment generating function of the sum of a number of independent random variables and the moment generating function of these individual random variables.

2. Answer the following questions : 3×4=12

(a) If $B \subset A$, then prove that—

(i) $P(A \cap \overline{B}) = P(A) - P(B)$;

(ii) $P(B) \leq P(A)$;

where $\overline{B}$ is complement of B. 2+1=3

(b) The distribution function of a random variable X is

$$F(x) = 1-e^{-2x}, \quad x \geq 0$$
$$= 0, \quad x < 0$$

Find—

(i) the density function;

(ii) $P(-3 < X \leq 4)$. 1+2=3

(c) If X is a random variable, then show that the quantity $E[(X-a)^2]$ is a minimum when $a = \mu = E(X)$.

(d) Find the moment generating function of a random variable X that is binomially distributed.

3. Answer any *two* parts from the following questions : 5×2=10

(a) A card is drawn at random from an ordinary deck of 52 cards. Let A be the event (king is drawn) or simply (king) and B the event (club is drawn) or simply (club). Describe the following events :

(i) $A \cup B$

(ii) $A \cap B$

(iii) $A' \cup B'$

(iv) $A - B$

(v) $A \cup B'$

(b) State and prove Bayes' theorem.

(c) Three balls are drawn successively from a box containing 6 red balls, 4 white balls and 5 blue balls. Find the probability that they are drawn in the order red, white and blue if each ball is (i) replaced and (ii) not replaced.

4. Answer any *two* parts from the following questions : 5×2=10

(a) Let X and Y be jointly distributed with probability density function

$$f_{XY}(x, y) = \frac{1}{4}(1+xy), \quad |x|<1, \ |y|<1$$
$$= 0 \quad , \quad \text{otherwise}$$

Show that X and Y are not independent but X^2 and Y^2 are independent.

(b) A random variable X has the density function

$$f(x) = \frac{c}{x^2+1}, \quad -\infty < x < \infty$$

Find—

(i) the value of c;

(ii) the probability that X^2 lies between $\frac{1}{3}$ and 1. 2+3=5

(c) The joint probability of two discrete random variables X and Y is given by

$$f(x, y) = \frac{1}{42}(2x+y), \quad 0 \le x \le 2,\ 0 \le y \le 3 \text{ (x and y can assume all integers)}$$
$$= 0, \quad \text{otherwise}$$

Find—

(i) $f(y|2)$;

(ii) $P(Y=1 \mid X=2)$.

5. Answer any *two* parts from the following questions : 5×2=10

(a) Define covariance of two random variables.

If X and Y are two random variables, prove that

$$\text{var}(X+Y) = \text{var}(X) + \text{var}(Y) + 2\,\text{cov}(X, Y)$$

1+4=5

(b) Let $X_1, X_2, \ldots, X_n$ be mutually independent random variables (discrete or continuous), each having finite mean μ and variance σ^2. Then if

$$S_n = X_1 + X_2 + \cdots + X_n \quad (n = 1, 2, \ldots)$$

Prove that $\lim_{n \to \infty} P\left(\left|\frac{S_n}{n} - \mu\right| \ge \varepsilon\right) = 0$

(c) A random variable X has density function given by

$$f(x) = 2e^{-2x}, \quad x \ge 0$$
$$= 0, \quad x < 0$$

Find—

(i) the moment generating function;

(ii) the first four moments about the origin. 2+3=5

6. Answer any *two* parts from the following questions : 5×2=10

(a) If X and Y are independent Poisson variates such that $P(X=1) = P(X=2)$ and $P(Y=2) = P(Y=3)$, find the variance of $X - 2Y$.

(b) Write the probability density function of a random variable X which follows normal distribution with mean μ and variance σ^2. What is a standard normal variate? Find its mean and variance.

(c) Prove that the mean and variance of a binomially distributed random variable are respectively

$$\mu = np \quad \text{and} \quad \sigma^2 = npq$$

(where the symbols have their usual meanings).

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