BITS, PILANI – DUBAI CAMPUS DUBAI INTERNATIONAL ACADEMIC CITY II SEMESTER 2012-13

COMPREHENSIVE EXAMINATION (CB)

Course: Probability & Statistics

Course No. MATH F113

Total Marks: 120

Weightage: 40%

Date: 03-6-2013

Time: 12:30pm to 3:30pm

Instruction:

1. Write answers of Part A, Part B and Part C in separate answer books.

2. Necessary table values are given, so statistical table is not required.

3. Non-programmable calculator is allowed.

4. Attempt all the questions.

Table Values (in standard notation):

 $Z_{0.01} = 2.33, Z_{0.025} = 1.96, t_{24,0.025} = 2.064,$

 $P(Z \le -1.91) = 0.0281, P(Z \le -2.39) = 0.0084, P(Z \le -0.82) = 0.2061, P(Z \le -1.64) = 0.0505.$

PART - A

- 1: One factory has four production lines to produce bicycles. Of the total production, line 1 produces 10%, line 2 produces 20%, line 3 produces 30% and line 4 produces 40%. The rates for defective products for these four production lines are 5%, 4%, 3%, and 2% respectively. If a bicycle is found defective, what is the probability that it comes from production line 4? Calculate the probability that a randomly selected bicycle is produced by production line 2 and is defective. [7]
- 2. An engineer wishes to investigate the recovery of heat normally lost to the environment in the form of exhaust gases from furnaces. The study yielded the following data:

x	1.2	1.5	2.3	2.5	3.4	3.5	4.2	4.5
у	0.740	0.745	0.718	0.678	0.652	0.627	0.607	0.507

Estimate the linear regression $y = b_0 + b_1 x$.

[10]

3. The U.S. Department of Agriculture reports that the mean cost of raising a child from birth to age 2 in a rural area is \$8390. It is claimed that the report is incorrect. To test this

claim, a sample of 25 children of age 2 showed the mean as \$8275 and standard deviation \$1540. Test the suitable hypothesis at $\alpha = 0.05$ level. [8]

- 4. The probability that a shooter can hit a target is same for each attempt. The average number of attempts require to hit the target first time is 1.25. What is the probability that the shooter can hit the target first time in 4th attempt? [5]
- 5. The joint density function of X and Y are given as follows:

Y	0	1	2	3
0	0.08	0.12	0 .	0.05
1	0.09	0.05	0.15	0.2
2	0.01	0.07	0.05	0.02
3	0.03	0.02	0.04	0.02

(a) Find
$$P(1 \le X + Y < 8)$$
. [3]

(b) Find
$$Cov(X,Y)$$
. [7]

PART - B

6. Following are the data for air velocity (x) and the evaporation coefficient (y) of burning fuel droplets in an impulse engine. Calculate the correlation coefficient (r) between x and y:

(cm/sec)	20	60	100	140	180	220	260	300 .	340	380
(mm²/sec)	0.182	0.375	0.358	0.786	0.568	0.754	1.182	1.365	1.172	1.656

- 7. Twenty firms are under suspicion for violation of pollution norms, but all cannot be inspected. Only 5 firms will be inspected. Suppose that 3 of these 20 firms are in violation.
 - a) Find the probability that inspection will find no violation.
 - b) Find the probability that inspection will find at least two violations.
 - c) Find the variance of the number of violations in the inspected firms. [8]
- 8. A process of manufacturing an electronic component produces 1% defective items. A quality control plan is to select 150 items from the process and if none is defective, the process will continue. Use normal approximation to find the probability that the process will continue
 - a) for the sample plan as described;
 - b) even if the process has gone bad to produce 3% defective items.
- 9. According to Thomson Financial, through January 25, 2006, the majority of companies reporting profits had beaten the estimate (*Business Week*, Feb 6 2006). A sample of 162 companies showed 104 beat estimates, 29 match estimates and 29 fell short.
 - a) Find a point estimate of the proportion of companies that fell short of estimates.
 - b) Find a 95% confidence interval of the proportion of companies that beat estimates.
 - c) Suppose you want to find a 95% confidence interval on the proportion of companies that match estimates to within 0.05 unit. What should be the minimum sample size?

[10]

[8]

10. Two cards are randomly drawn from a well-shuffled pack of 52 playing cards. Cards are drawn one by one without replacement. What is the probability that the first is an 'ACE' and the second is a 'JACK'?

PART - C

11. A corporation operates two foundries that are similar in size and that are engaged in the same production operations. An experimental safety program has been implemented at one location. Before expanding the program, the management wants to compare the proportion of workers injured during the trial period at the experimental site to that of its other plant. It is thought that the program is cost effective if these proportions differ by more than 0.05. When the trial period ends, it is found that 24 of 263 workers at the

control plant were injured, whereas only 5 of the 250 workers at the experimental site received injuries.

- (a) Specify the null & alternative hypothesis.
- (b) Calculate a suitable test statistic.
- (c) Interpret the result at 1% level of significance. [10]
- 12. Consider the random variable X with the density.

$$f(x) = \left(\frac{1}{16} x\right), \qquad 2 \le x \le 6$$

- a) Verify that f(x) defines a probability density function.
- b) Find the cumulative distribution function F(x).

c) Find
$$P(1 < X < 2)$$
. [10]

- 13. As heat is added to a material its temperature rises. The heat capacity is a quantitative statement of the increase in temperature for a specified addition of heat. The data were obtained on X, the measured heat capacity of liquid ethylene glycol at constant pressure and 80° C and its mean was observed as 0.643 for a sample of 25 observations. Past experience indicates that $\sigma = 0.01$. Find 95% confidence interval on μ . [10]
- 14. Assume that each time a metal detector at an airport signals, there is a 25% chance that the cause is change in the passenger's pocket. During a given hour, 15 passengers are stopped because of a signal from the metal detector.
 - a) Find the probability that at least 3 persons will have been stopped due to change in their pockets.
 - b) If 15 passengers are stopped by the detector, would it be unusual for none of these to have been stopped due to change in the pocket? Explain based on the probability of this occurring.
 [10]



II Semester 12-13

COMPREHENSIVE EXAM

PROBABILITY & STATISTICS (MATH F113)

PART A:

ANSWER KEY

3,6,13

 $P(D) = 0.1 \times 0.05 + 0.2 \times 0.04 + 0.3 \times 0.03 + 0.4 \times 0.02$ = 0.03

$$P(L4|D) = P(L4|D) = 0.4 \times 0.02 = 0.2667$$
 $P(D) = 0.03 = (5)$

$$P(L21D) = 0.2 \times 0.04 = 0.008$$
 (2)

2. $\Sigma \times = 23.1$, $\Sigma \times = 5.274$, $\Sigma \times \times = 14.5941$, $\Sigma \times^2 = 76.93$

(5)

$$b_1 = \frac{n \sum XY - \sum X \cdot \sum Y}{n \sum X^2 - (\sum X)^2} = -0.0620$$
 — (2)

$$b_0 = \underbrace{\Sigma X}_{n} - b_1 \underbrace{\Sigma X}_{n} = 0.4802$$
 — (2)

$$\hat{y} = 0.4802 - 0.0620 \approx .$$
 (1)

3. Ho: M= 8390

H1: M + 8390 (Two-tailed)

(2 M)

$$(2M)$$
 $\frac{2.5}{1.064}$ $\frac{1}{2.064}$ $\frac{1}{$

Accept to at 51/10.8 _____(IM)

(2)

E(X)=
$$1.25 = \frac{1}{p} \Rightarrow P = 0.8$$
, $q = 0.2 - (IM)$
 $P(X = 4) = q^{3} \times P = 0.2 \times 0.8 = 0.0064 - (4M)$

a)
$$P(1 \le x + y < 8) = 0.92$$

(2M)

(2M)

(2M)

(1 M)

PART-B

$$\sum x = 2000$$

$$\sum y = 8.398$$

$$\sum x^{2} = 532000$$

$$\sum y^{2} = 9.1871$$

$$\sum xy = 2184.68$$

$$= \frac{2}{\sqrt{2}} = \frac$$

Let X be the number of firms under violation in the inspected 5. Then X has hypergeometric distribution with N=20, n=5, r=3.

Denoity of X in $f(x) = \frac{\binom{3}{x}\binom{17}{5-x}}{\binom{20}{5}}, \quad x = 0, 1, 2, 3.$



i. P (Process will continue for this Somple plan)

$$=P(X=0)$$

~ P(-0.5<7<0.5)

$$= P(Z \le -0.82) - P(Z \le -1.64) - [2]$$

(b) Here P = 0.03

:. P(process will condime)

$$-P(X=0)$$

$$= 0.0281 - 0.0084$$

$$= 0.0197.$$

Let plue the proportion of companies that least the estimates, P2 be proportion that match and P3 be proportion that tell short. a) A point estimate of P is

$$\hat{\beta} = \frac{29}{162} = 0.179.$$
 — [2]

4) To find 95%, CI on P_1 . $1-d=0.95 \Rightarrow d_2=0.025$. $\hat{P}_1=0.642$. 95%. CI on P_1 in $[\hat{P}_1-Z_{0.025}][\hat{P}_1(1-\hat{P}_1)]$, $\hat{P}_1+Z_{0.025}][\hat{P}_1(1-\hat{P}_1)]$

e) We need to find ornion on somple size required to get 95%. EI on p_2 to within 0.05 with Here d=0.05, $Z_{0.027}=196$, $f=\frac{29}{162}=0.179$... $T_{0.027}=\frac{29}{162}=0.179$... $T_{0.027}=\frac{29}{162}=225.8\approx 226$... Minima souple size is 226. — [2]

$$P(J/A) = \frac{4}{51}$$

$$= \frac{4}{52} \times \frac{4}{51} = \frac{16}{2652}$$

$$f(x) = \frac{1}{16}x ; \quad 2 \le x \le 6$$

a)
$$\int_{16}^{6} 16 \times dx = \frac{1}{16} \left[\frac{x^2}{2} \right]_{2}^{6}$$

$$=\frac{1}{16}\left[\frac{32}{2}\right]=1.$$

b)
$$F(x) = \int_{16}^{\infty} \int_{0}^{\infty} t dt$$

$$=\frac{1}{16}\left(\frac{t^2}{2}\right)^{2}$$

$$=\frac{1}{32}$$

$$F(x) = \begin{cases} 0 & \chi < 2 \\ \chi^2 & \chi \leq 6 \end{cases}$$

$$\frac{2}{32}$$

$$2 \le x \le 2$$

$$3 \ge 2$$

$$1$$

$$1$$

$$2 \le 7 \le 2$$

c)
$$P(a | C \times C = 0)$$

[10]

I YEAR - II SEMESTER 2012-2013

TEST - II (OB)

COURSE: Probability and Statistics

COURSE NO.: MATH F113

Max. Marks: 60

Weightage: 20%

Date: 02-5-2013

Duration: 8:25 am to 9:15 am

Attempt all the questions.

1. In a studio, the developing time of each photo may be looked upon as a random variable having normal distribution with mean 16.28 seconds and variance 0.12 second.

- a) Find the probability that the developing time for a given photo will be anywhere from 16.25 seconds to 16.80 seconds.
- b) What time has the property that 69.5% of the photos will exceed this time?
- c) What percentage of photos will take at most 16.25 seconds for developing?

[10]

2. The density function of a gamma distribution is:

$$f(x) = \begin{cases} \frac{x e^{-x/\beta}}{9}, & x > 0 \\ 0, & otherwise \end{cases}$$

- a) Find the value of β .
- b) Find the mean and variance of this distribution.
- c) Find $P(|X| \le 9)$.

[10]

[10]

3. Suppose the future lifetimes (in months) of two components of a machine have joint density function

$$f(x,y) = \begin{cases} c(x+y-5), & 1 \le x < y \le 5 \\ 0, & otherwise \end{cases}$$

a) Find the value of c that makes this a density.

b) Find
$$f_{X/Y=3}$$
. [20]

4. A process for producing vinyl floor covering has been stabilized for a long period of time and the surface hardness measurement has a normal distribution with mean 4.5 and standard deviation 1.5. A second shift has been hired and trained and their production needs to be monitored. A random sample of hardness measurements is made of 25 vinyl specimens produced by the second shift which gave the mean as 3.9. Consider testing the hypothesis

 H_0 : $\mu = 4.5$ versus H_1 : $\mu \neq 4.5$.

- (a) Calculate the value of suitable test statistic.
- (b) Specify the critical region. Can H₀ be rejected at 5% level of significance?
- 5. A random sample from a company's very extensive files shows that orders for a certain piece of machinery were filled in 10, 12, 19, 14, 15, 18, 11 and 13 days. Construct a 99% confidence interval for the variance of the amount of time it takes the company to fill an order for a piece of the given kind of machinery.

TEST-2 (OB)
PROB. 2 STAT

MARKING SCHEME

Mrx. Marks: 60

Wt: 20%

Date: 02/5/13

1) X: Developing time of a randownly selected proto (in Sec).

X -> N(16.28, 0.12)

:. M = 16.28, 0 = Joi12 = 0.34641

a) Regd. Prob. = P(16.25 < X < 16.80)

= F(1.50) - F(-0.09)

= 0.9332 - 0.464)

- 0.4691.

— [3]

b) Let vivio time le à sec.

:. P(X>a) = 0.695

-) 1-P(X < a) = 0.695

 $P(x \le a) = 1 - 0.695$

= $F\left(\frac{a-16.28}{0.34641}\right) = F\left(-0.51\right)$

 $\frac{\alpha - 16.28}{6.34641} = -0.51$

= a=16.103 sec.

_____ [3]

→. [1]

$$\frac{1(c)}{-F(x \le 16.25)}$$

$$= F(\frac{16.25-16.28}{\sqrt{0.12}})$$

$$= F(-0.09)$$

$$= 0.4641.$$

: . Rego. 7. in 46.41%.

____ [3]

Pot of gamma distribution is $f(A) = \begin{cases} \frac{1}{RB^d} & \frac{1}{A^{-1}} = \frac{1}{A/B}, & 170 \\ 0, & 0 \end{cases}$ Where d_{70}, B_{70} .

a) comparing the powers of x, d-1=1=2

$$\frac{1}{12 P^{2}} = \frac{1}{9}$$

$$= \frac{1}{12 P^{2}} = \frac{1}{9}$$

$$= \frac{1}{12 P^{2}} = \frac{1}{9}$$

$$= \frac{1}{12 P^{2}} = \frac{1}{9}$$

1) Mean = dB = 6. ____ [2] Variance = dB = 18. ___ [2]

earld

$$c \int \int (x+y-5) dx dy = 1$$

$$y = 1 \quad x = 1$$

$$c \int (\frac{x^2}{2} + xy - 5x) dy = 1$$

$$c \int (\frac{3}{2}y^2 - 6y + \frac{9}{2}) dy = 1$$

$$c \left(\frac{y^3}{3} - 3y^2 + 9y\right) \int (\frac{y^3}{3} - 3y^2 + 9y\right) \int (\frac{y^3$$

b)
$$f_{x/y=3} = \frac{f_{xy}}{f_{y}(3)}$$

 $f_{y} = \int_{8}^{y} \frac{1}{8}(x+y-5) dx$
 $= \frac{1}{8}(\frac{x^{2}}{2}+xy-5)$,
 $= \frac{y}{2}-1$, $1 \le y \le 5$ — [6]
 $f_{y}(3) = \frac{1}{2}$

:.
$$f_{x|y=3} = \frac{5e-2}{4}$$
, $1 \le x \le 3$ [4]

$$\sigma = 1.5$$
, $n = 25$, $\bar{\chi} = 3.9$.

a)
$$Z = \frac{\overline{X} - \mu}{\sigma / J \overline{n}}$$

= $\frac{3.9 - 4.5}{1.5 / 5} = -2. - [4]$

b)
$$d = 0.05$$
Critical Region: $\{|Z| = Z_{\alpha/2}\}$
 $\{2 = 7, 1.96\}$

$$\boxed{5} \ \ \overline{\chi} = \frac{112}{8} = 14 \quad --- \quad \boxed{2}$$

$$8^{2} = \frac{1}{(n-1)} \left[\sum_{i}^{2} x_{i}^{2} - \left(\sum_{i}^{2} x_{i} \right)^{2} \right]$$

$$= \frac{1}{7} \left[1640 - 1568 \right]$$

$$= 10.2857 - \left(2 \right)$$

$$3 = 3.2071$$

$$\frac{(n-1)8^{2}}{2^{2}} \leq 6^{2} \leq \frac{(n-1)8^{2}}{2^{2}}$$

$$3.5468 \leq \sigma^2 \leq 72.8007$$
 [6]

I YEAR – II SEMESTER

2012-2013

TEST-I(CB)

COURSE: Probability & Statistics

COURSE NO.: MATH F113

Max. Marks: 75

Weightage: 25%

Date: 14-3-2013

Time: 8:25 am to 9:15 am

Attempt all the questions.

1. In a certain city, the proportion of highway sections requiring major repairs in a given year is a random variable X whose probability density function is defined by

$$f(x) = \begin{cases} kx^2(1-x) & \text{for } 0 < x < 1\\ 0 & \text{otherwise} \end{cases}$$

- a) Find the value of k.
- b) Find E(X) and Var(X).
- c) Find $P(0.2 \le X \le 0.6)$ and $P(0.5 \le X \le 1.2)$.
- d) Find cumulative distribution function F(x).

[25]

- 2. It has been found that 80% of all printers used on home computers operate correctly at the time of installation. The rest require some adjustment. A particular dealer sells 10 units during a given month.
 - a) Find the probability that at least 9 of the printers operate correctly upon installation.
 - b) Consider 3 months in which 10 units are sold per month. What is the probability that at least 9 units operate correctly in each of the 3 months? [15]
- 3. A carton of 14 rechargeable batteries contains 3 that are defective. In how many ways can an inspector choose 3 of the batteries such that
 - a) none of them is defective;
 - b) at most one is defective.

[10]

4. Three different machines are used to produce a particular manufactured item. The machines A, B and C produce 20%, 30% and 50% of the items respectively. The machines A, B and C produce defective items at a rate of 1%, 2% and 3% respectively. Suppose that we pick an item from the final batch at random. What is the probability that

- the item is found to be defective? What is the probability that this defective item was produced by machine B?
- 5. (a) Let us split a class of 20 children into 3 groups, such that the first group has 6 members, the second group has 12 members and the third group has 2 members. In how many ways can this be done?
 - (b) A car rental agency has 20 compact cars and 15 intermediate size cars. If five of the cars are randomly selected for a safety check, what is the probability of getting three of compact cars?

Marking Scheme

Course: PROBRISTAT TEST-1 (CB) DATE: 14-3-13

Man Maru: 75 weighted: 25%.

a)
$$f(x) \ge 0 \Rightarrow k \ge 0$$
 in $o \le x \le 1$

$$\begin{cases}
f(x) dx = 1 \\
\Rightarrow k \left[(x^2 - x^3) dx = 1 \\
\Rightarrow k \left[\frac{x^3}{3} - \frac{x^4}{4} \right]_0^2 = 1
\end{cases}$$

$$\Rightarrow k = 12.$$

6)
$$E(X) = \int x f(x) dx$$

 $= 12 \int (x^3 - x^4) dx$
 $= 12 \left[\frac{x^4}{4} - \frac{x^5}{5} \right]_0^1$
 $= 0.6$

$$Var(X) = E(X^{2}) - (E(X))^{2}$$

$$= 12 \int_{0}^{2} (x^{4} - x^{5}) dx - 0.6^{2}$$

$$= 12 \int_{0}^{2} (x^{4} - x^{5}) dx - 0.36$$

$$= 12 \left[\frac{x^{5}}{5} - \frac{x^{6}}{6} \right]_{0}^{2} - 0.36$$

$$= \frac{0.04}{5}$$

$$= 0.04$$

$$= 0.04$$

$$= 0.04$$

$$= 0.04$$

$$= 0.04$$

$$= 0.04$$

$$= \int f(x) dx$$

$$= 12 \int (2^{2}-2^{3}) dx$$

$$= 12 \left[\frac{2^{3}}{3} - \frac{2^{4}}{4} \right]^{0.6}$$

$$= 12 \left[\frac{2^{3}}{3} - \frac{2^{4}}{4} \right]^{0.6}$$

$$P(0.5 \le x \le 1.2)$$
= $\int_{0.5}^{1} f(-x) dx$
= $\int_{0.5}^{1} (-x^2 - x^3) dx$

d)
$$F(x) = \begin{cases} 0, & x < 0 \\ 12 \int_{0}^{x} (-x^{2} - x^{2}) dx, & o < x < 1 \end{cases}$$

$$= \begin{cases} 0, & x \leq 0 \\ 4x^{2} - 3x^{4}, & o < x < 1 \end{cases}$$

$$= \begin{cases} 1, & x \neq 1 \end{cases}$$

Contd. on next fage

(2)
$$\rho = 0.8$$
, $\rho = 10.$

(4)

(a) $\rho(x \ge 9) = \rho(x = 9) + \rho(x = 10)$
 $= 1^{\circ}C_{9}(0.8)^{9}(0.2)^{1} + 1^{\circ}C_{10}(0.8)^{10}$
 $= 0.3758$

(b) $(0.3758)^{3} = 0.5170$

(15)

(3) $N = 14$
 $\chi = 3$
 χ

= 0.9066.

[10]

Q4:
$$P(D) = P(D|A) \times P(A) + P(D|B) \times P(B) + P(D|C) \times P(C)$$

= 0.2 × 0.01 + 0.3 × 0.02 + 0.5 × 0.03

$$P(B|D) = \frac{P(B) \times P(D|B)}{P(D)}$$

$$= \frac{0.3 \times 0.02}{0.023} = 0.2609$$

$$05 \text{ a}$$
 $\frac{20!}{6! |2! |2!} = 3527160$ — (5)

b)
$$\frac{20C_3 \times 15C_2}{35C_5} = 0.3687 - (5)$$

II SEMESTER, 2012-13

QUIZ - II(CB)

COURSE:	Probability	&	Statistics
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COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17- 4 -2013

Duration: 3:00 pm to 3:20 pm

NAME:	ID. NO.:	SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

Fill in the blanks with correct answers:

- 1. If the joint density of X and Y is $f(x,y) = c\left(\frac{1}{2x} + \frac{1}{2y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of c =______
- 2. Following table defines the joint distribution of X and Y:

X	1	3	5
2	0.2	0.1	0.3
6	0.05	0.15	0.2

For this distribution, $E(XY) = \underline{\qquad}$, $cov(X,Y) = \underline{\qquad}$.

- 3. If X has exponential distribution with mean 6.5, $P(X \ge 3) =$ _____.
- 4. If the random variable X has uniform distribution defined on the interval [-6,14], then E(X) =____ and standard deviation of X =____.
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.242, then $P(0 \le Z \le a) =$ _____.
- 6. If the random number 0.65 is used, then the simulated value of an exponential distribution with parameter $\beta = 4$ is ______.
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 8)$ is _____.

II SEMESTER, 2012-13

 $\mathbf{QUIZ} - \mathbf{H(CB)}$

COURSE: Pro	bability & Statistics		COURSE NO.: MATH F113
Max. Marks: 2	l Weightage: 7%	Date: 17- 4 -2013	Duration: 3:00 pm to 3:20 pm
NAME:		ID. NO.:	SEC:
Attempt all the que Each question car is permitted.	estions. No marks will be awe ries 3 marks. No extra sheet	urded for overwriting and will be given for rough w	multiple answers. Do not use pencil. orks. Non-programmable Calculator
Fill in the blanks	s with correct answers:		
1. If the joint de	ensity of X and Y is $f(x, y)$	$c = c \left(\frac{2}{7} + \frac{2}{7}\right)$ where 1	$1 \le x \le e, \ 1 \le y \le e$, then the
value of $c =$, , , , ,	$(x \mid y)$	
	1. 1.60	0.75	
2. Following tab	ble defines the joint distribu	tion of X and Y :	
	V		
	X 1 2	4	
	2 0.2 0.1 0	.3	•
		.2	
For this distrib	oution, $E(XY) = \underline{\hspace{1cm}}$	$\underline{}$, $cov(X,Y) = \underline{}$	
	nential distribution with me		
			the interval $[-2,14]$, then $E(X) =$
	standard deviation of $X =$		to interver [D,11], then D(N) =
	•	(> a) = 0.842, then $P(0)$	$0 \le Z \le a) = \underline{\hspace{1cm}}.$
	*		of an exponential distribution
	er $\beta = 4$ is		sop onomina alon ibanon
	•		0 and 2 respectively, then by
	nequality the upper bound		
cirenasties 2 II	reducincy me upper pound	$ O F(A \leq 0) IS_{}$	· · · · · · · · · · · · · · · · · · ·

II SEMESTER, 2012-13

QUIZ - II(CB)

C	OURSE: Proba	ability & Statistics		COURSE NO.: MATH F113		
Μ	fax. Marks: 21	Weightage: 7%	Date: 17- 4 -2013	Duration: 3:00 pm to 3:20 pm		
N	AME:		ID. NO.:	SEC:		
Ea	ttempt all the quest ach question carrie permitted.	tions. No marks will be aw es 3 marks. No extra sheet	varded for overwriting and t will be given for rough w	l multiple answers. Do not use pencil vorks. Non-programmable Calculator		
Fi	ill in the blanks w	with correct answers:				
1.	If the joint den	sity of X and Y is $f(x, y)$	$y) = c\left(\frac{1}{2} + \frac{1}{2}\right)$ whe	ere $1 \le x \le e$, $1 \le y \le e$, then		
		=				
2.		defines the joint distrib				
	_	-				
		X 2 3	5			
		2 0.2 0.1	0,3			
			0.2			
	For this distribu	tion, $E(XY) = $	$\underline{\hspace{1cm}}$, $cov(X,Y) = \underline{\hspace{1cm}}$	· · · · · · · · · · · · · · · · · · ·		
3.	If X has expone	ential distribution with m	nean 8.5, $P(X \ge 3) = $	•		
4.	If the random v	variable X has uniform	distribution defined on t	he interval $[-8,14]$, then $E(X) =$		
		and ard deviation of $X =$				
5.	For a standard normal variate Z, if $P(Z > a) = 0.555$, then $P(0 \le Z \le a) = $					
6.				of an exponential distribution		
	with parameter	$r \beta = 4$ is				
7.	If the mean and	l standard deviation of	a random variable X ar	e 0 and 2 respectively, then by		
	Chebyshev's in	equality the upper bou	nd of $P\left(\left X\right \ge 10\right)$ is _	•		

II SEMESTER, 2012-13

QUIZ - II(CB)

COURSE: Probability	y & Statistics
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COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17- 4 -2013

Duration: 3:00 pm to 3:20 pm

NAME:	ID. NO.:	SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

Fill in the blanks with correct answers:

- 1. If the joint density of X and Y is $f(x,y) = c\left(\frac{1}{x} + \frac{1}{y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of c =
- 2. Following table defines the joint distribution of X and Y:

Y	1	2	4
2	0.2	0.1	0.3
3	0.05	0.15	0.2

For this distribution, $E(XY) = \underline{\qquad}, cov(X,Y) = \underline{\qquad}.$

- 3. If X has exponential distribution with mean 2.5, $P(X \ge 3) =$ _____.
- 4. If the random variable X has uniform distribution defined on the interval [-2,10], then E(X) =____ and standard deviation of X =
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.542, then $P(0 \le Z \le a) = \underline{\hspace{1cm}}$.
- 6. If the random number 0.45 is used, then the simulated value of an exponential distribution with parameter $\beta = 2$ is _____.
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 4)$ is ______.



II SEMESTER, 2012-13

QUIZ - II(CB)

COURSE: Probability & Statistics

COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17-4-2013

Duration: 3:00 pm to 3:20 pm

NAME:	
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ID. NO.:

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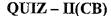
Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

- 1. If the joint density of X and Y is $f(x,y) = c\left(\frac{1}{3x} + \frac{1}{3y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of $c = \frac{3}{2(e-1)}$
- 2. Following table defines the joint distribution of X and Y:

X	2	3	5
2	0.2	0.1	0.3
3	0.05	0.15	0.2

- For this distribution, E(XY) = 9.05, cov(X,Y) = 6.05. 3. If X has exponential distribution with mean 8.5, $P(X \ge 3) = 6.05$.
- 4. If the random variable X has uniform distribution defined on the interval [-8,14], then E(X) =3 and standard deviation of $X = \frac{1}{3} 6 \cdot 3508$
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.555, then $P(0 \le Z \le a) = 0.222$.
- 6. If the random number 0.86 is used, then the simulated value of an exponential distribution with parameter $\beta = 4$ is $\frac{7.8644}{0.000}$. (or 0.66329)
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 10)$ is $\frac{1}{|X|}$

II SEMESTER, 2012-13





COURSE: Probability & Statistics

COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17- 4-2013

Duration: 3:00 pm to 3:20 pm

NAME:	
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ID. NO.: —

SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil, Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

Fill in the blanks with correct answers:

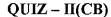
- 1. If the joint density of X and Y is $f(x, y) = c\left(\frac{1}{x} + \frac{1}{y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of $c = \underbrace{\frac{1}{2(e-1)}}$
- 2. Following table defines the joint distribution of X and Y:

X	1	2	4
2	0.2	0.1	0.3
3	0.05	0.15	0.2

For this distribution, E(XY) = 6.65, cov(X,Y) = 0.05

- 3. If X has exponential distribution with mean 2.5, $P(X \ge 3) = \frac{-1/2}{2} (= e^{-6/5} = 0.3012)$
- 4. If the random variable X has uniform distribution defined on the interval [-2,10], then $E(X) = \frac{4}{2}$ and standard deviation of $X = \frac{3 \cdot 4 \cdot 4}{2}$
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.542, then $P(0 \le Z \le a) = 0.542$.
- 6. If the random number 0.45 is used, then the simulated value of an exponential distribution with parameter $\beta = 2$ is 1.1957. (at 1.5970)
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 4)$ is $\frac{1}{|X|} (= 0)$

II SEMESTER, 2012-13





COURSE: Probability & Statistics

COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17- 4-2013

Duration: 3:00 pm to 3:20 pm

NAME:

ID. NO.:

SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

Fill in the blanks with correct answers:

- 1. If the joint density of X and Y is $f(x,y) = c\left(\frac{1}{2x} + \frac{1}{2y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of $c = \frac{1}{(e-1)}$.
- 2. Following table defines the joint distribution of X and Y:

X	1	3	5
2	0.2	0.1	0.3
6	0.05	0.15	0.2

For this distribution, E(XY) = 13, cov(X, Y) = 9

- 3. If X has exponential distribution with mean 6.5, $P(X \ge 3) = \frac{-6/13}{6} (= 0.6303)$
- 4. If the random variable X has uniform distribution defined on the interval [-6,14], then E(X) = 4 and standard deviation of X = 5.7735
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.242, then $P(0 \le Z \le a) = 0.379$.
- 6. If the random number 0.65 is used, then the simulated value of an exponential distribution with parameter $\beta = 4$ is $\frac{4 \cdot 1993}{6}$ ($\alpha' + 7 \cdot 2313$)
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 8)$ is $\frac{1}{16}(2 8)$

II SEMESTER, 2012-13



QUIZ - II(CB)

COURSE: Probability & Statistics

COURSE NO.: MATH F113

Max. Marks: 21

Weightage: 7%

Date: 17- 4 -2013

Duration: 3:00 pm to 3:20 pm

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Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil, Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

- 1. If the joint density of X and Y is $f(x,y) = c\left(\frac{2}{x} + \frac{2}{y}\right)$ where $1 \le x \le e$, $1 \le y \le e$, then the value of c =
- 2. Following table defines the joint distribution of X and Y:

X	1	2	4
2	0.2	0.1	0.3
6	0.05	0.15	0.2

- For this distribution, $E(XY) = 10^{\circ}1$, $cov(X,Y) = 0^{\circ}2$.

 3. If X has exponential distribution with mean 4.5, $P(X \ge 3) = 0^{\circ}134$
- If the random variable X has uniform distribution defined on the interval [-2,14], then E(X) =and standard deviation of $X = \frac{1.6188}{1.6188}$
- 5. For a standard normal variate Z, if P(|Z| > a) = 0.842, then $P(0 \le Z \le a) = 0.079$.
- If the random number 0.45 is used, then the simulated value of an exponential distribution with parameter $\beta = 4$ is 2-3913. (66 - 3-1940)
- 7. If the mean and standard deviation of a random variable X are 0 and 2 respectively, then by Chebyshev's inequality the upper bound of $P(|X| \ge 6)$ is $\frac{1}{2} (= 0.111)$

I YEAR – II SEMESTER

2012-2013

QUIZ - I(CB)

COURSE:	Probabil	ity and Statist	ics	1	COURSE NO.: MATH F113
Max. Mark	s: 24	Weightage:	8% I	Date: 06-3-2013	Duration: 3:00 pm to 3:20 pm
NAME:			ID.	NO.:	SEC:
Attempt all th Each question is permitted.	e questions carries 3	s. No marks will marks. No extra	be awarde sheet will	d for overwriting an be given for rough	d multiple answers. Do not use penci works. Non-programmable Calculate
Fill in the blo	anks with	correct answei	·s:		
possible p 2. Let $P(A)$	st be a vo password in $0 = 0.525$ and $0 = 0.525$	owel. There is such and $P(A \cap B)$ $\cup B) = $	no restriction () = 0.105	tion on the remain A . If A and B are	vowels and numerical digits. First sing entries. Total number of such the reindependent, then $P(A' \cap B) = 0.76 \cdot \frac{1}{2}$
3. If the mor	ment gene	rating function	of a ranc	$lom variable is M_{\lambda}$	$e^{(t)} = e^{2.5(e^t - 1)}$, then the mean is
				J B') =	·
		e space is discr made to determ		tinuous: anium content of a	certain ore.
6. If a test co	nsists of 6	true-false que	stions, in l		t ways can a student mark the test
7. A certain	product w	vas found to ha	ave two ty	pes of minor defe	ects. The probability that an
0.5, and th	ie probab	has only type ility that it has s	1 defect both def	is 0.4, the probab ects is 0.2. Then t	ility that it has type 2 error is the probability that an item has
		fa random va	riable X is	5:	
X	-2	1 1	3		
f(x)	1/3	1/2	1/6		

then E(2X + 5) =_____.

I YEAR – II SEMESTER

2012-2013

QUIZ – I(CB)

COURSE:	Probabili	ity and Statist	ics		COURSE NO.: MATH F113
Max. Marks	s: 24	Weightage:	8% I	Date: 06-3-2013	Duration: 3:00 pm to 3:20 pm
NAME:			ID.	NO.:	SEC:
Attempt all the Each question is permitted.	questions carries 3	. No marks will marks. No extro	be awarded sheet will	d for overwriting an be given for rough	nd multiple answers. Do not use pencil, works. Non-programmable Calculator
Fill in the bla	inks with	correct answe	rs:		
entry mus possible p 2. Let $P(A)$	assword is 0.525	wel. There is	no restrict	tion on the remain	vowels and numerical digits. First ning entries. Total number of such are independent, then $P(A' \cap B) =$
		-		dom variable is M	$M_X(t) = e^{4(e^t - 1)}$, then the mean is
4. If $P(A/B)$ 5. Specify if	= 0.65, the sampl	P(B) = 0.41 to e space is disc.	then $P(A')$	J B') =	
				now many differen	it ways can a student mark the test
7. A certain pritem of the 0.5, and the	product we product e probab	vas found to h has only type ility that it ha	ave two ty : 1 defect i	pes of minor def s 0.2, the probab	ects. The probability that an ility that it has type 2 error is the probability that an item has
		fa random va	ariable X is	5:	
X	-2	1	3		
f(x)	1/2	1/3	1 //		

then E(2X - 5) =

BITS, PILANI -- DUBAI CAMPUS I YEAR -- II SEMESTER

2012-2013

QUIZ - I(CB)

COURSE: Probability and Statistics				S		COURSE NO.: MATH F113	
M	Max. Marks: 24 Weightage: 8%				Date: 06-3-2013 Duration: 3:00 pm to 3		
N	AME:			ID.	NO.:	SEC:	
Ea						nd multiple answers. Do not use pencio works. Non-programmable Calculato	
Fil	ll in the b	lanks with	correct answers	:			
I.	entry mi		wel. There is n			vowels and numerical digits. Firs ning entries. Total number of such	
2.	Let P(A) = 0.525			25. If A and B	are independent, then $P(A' \cap B) =$	
3.	If the m	oment gene	erating function	of a ran	dom variable is i	$M_X(t) = e^{3(e^t - 1)}$, then the mean is	
4.	If $P(A/A)$	$\overline{B}) = 0.85,$	P(B) = 0.62 th	en $P(A')$	J B') =		
5.		-	le space is discre			a certain ore	
6.	If a test of	consists of		tions, in l	how many differe	nt ways can a student mark the test	
7.			_			fects. The probability that an	
						bility that it has type 2 error is	
				both def	fects is 0.2. Then	the probability that an item has	
8.			is of a random va	riable <i>X</i> i	s·		
υ.	n me an	ci ibucion c	ora ramaom va	i labie A i	J.		
	X	-2	1	3			
	f(x)	1/3	1/2	1/6			
	then $E(3)$	3X + 5) =			. L.		

I YEAR – II SEMESTER

2012-2013

QUIZ – I(CB)

COURSE: Probab	ility and Statistics	•	COURSE NO.: MATH F113		
Max. Marks: 24	Weightage: 8%	Date: 06-3-2013	Duration: 3:00 pm to 3:20 pm		
NAME:	•	ID. NO.:	SEC:		
Attempt all the question Each question carries is permitted.	ns. No marks will be awd 3 marks. No extra sheet	urded for overwriting an will be given for rough	nd multiple answers. Do not use penci works. Non-programmable Calculato		
Fill in the blanks wit	h correct answers:				
entry must be a possible password 2. Let $P(A) = 0.82$	vowel. There is no res	triction on the remain $\underline{}$. 20625 . If A and B a	vowels and numerical digits. First ning entries. Total number of such are independent, then $P(A' \cap B) =$		
			$d_X(t) = e^{5(e^t - 1)}$, then the mean is		
5. Specify if the sam -Measurements ar6. If a test consists or paper with one ans	f 4true-false questions, swer to each question?	continuous: e uranium content of a in how many different	certain ore ways can a student mark the test ects. The probability that an		
item of the produ 0.5, and the proba at least one defect	ct has only type 1 defability that it has both tis	ect is 0.4, the probabi defects is 0.4. Then t	ility that it has type 2 error is the probability that an item has		
3. If the distribution	of a random variable	X is:			
Х -2	1 3				
$f(x) \qquad 1/3$	1/2 1/6				
	•				



I YEAR - II SEMESTER

2012-2013

QUIZ - I(CB)

COURSE: Probability and Statistics

COURSE NO.: MATH F113

Max. Marks: 24

Weightage: 8%

Date: 06-3-2013

Duration: 3:00 pm to 3:20 pm

NAME:

ID. NO.:

SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

- 1. A computer password of length 3 will be formed by using vowels and numerical digits. First entry must be a vowel. There is no restriction on the remaining entries. Total number of such possible password is _____ 5 x 15 2 = 1125.
- 2. Let P(A) = 0.525 and $P(A \cap B) = 0.105$. If A and B are independent, then $P(A' \cap B) = 0.695$ and $P(A \cup B) = 0.62$.
- 3. If the moment generating function of a random variable is $M_X(t) = e^{2.5(e^t 1)}$, then the mean is $2 \cdot 5$
- 4. If P(A/B) = 0.65, P(B) = 0.62 then $P(A' \cup B') = 0.59$
- 5. Specify if the sample space is discrete or continuous:

 -Measurements are made to determine the uranium content of a certain ore.

- 8. If the distribution of a random variable *X* is:

X	-2	1	3
f(x)	1/3	1/2	1/6

then
$$E(2X + 5) = 5.67 (= 17/3)$$

I YEAR – II SEMESTER

KEY

2012-2013

QUIZ-I(CB)

COURSE NO.: MATH F113

Max. Marks: 24

Weightage: 8%

Date: 06-3-2013

Duration: 3:00 pm to 3:20 pm

NAME:	 ID. NO.:	SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil. Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

- 1. A computer password of length 5 will be formed by using vowels and numerical digits. First entry must be a vowel. There is no restriction on the remaining entries. Total number of such possible password is 5 × 15
- 2. Let P(A) = 0.525 and $P(A \cap B) = 0.1323$. If A and B are independent, then $P(A' \cap B) = 0.1197$ and $P(A \cup B) = 0.6447$
- 3. If the moment generating function of a random variable is $M_X(t) = e^{4(e^t 1)}$, then the mean is _______.
- 4. If P(A/B) = 0.65, P(B) = 0.41 then $P(A' \cup B') = 0.7335$.
- 5. Specify if the sample space is discrete or continuous:

 -Measurements are made to determine the uranium content of a certain ore. <u>Continuous</u>
- 6. If a test consists of 5 true-false questions, in how many different ways can a student mark the test paper with one answer to each question? 2^{5}
- 7. A certain product was found to have two types of minor defects. The probability that an item of the product has only: type 1 defect is 0.2, the probability that it has type 2 error is 0.5, and the probability that it has both defects is 0.1. Then the probability that an item has atleast one defect is ________.
- 8. If the distribution of a random variable *X* is:

Х	-2	1	3		
f(x)	1/3	1/2	1/6		

then
$$E(2X - 5) = -\frac{13}{3}$$

KEY

I YEAR - II SEMESTER

2012-2013

QUIZ - I(CB)

COURSE NO.: MATH F113

7.4	3 <i>(</i>	1	~ 4
Max.	10/10	יייטיעיוני	'//
VICEA	1416	11 1 3	

Weightage: 8%

Date: 06-3-2013

Duration: 3:00 pm to 3:20 pm

NAME:	ID. NO.:	 SEC:

Attempt all the questions. No marks will be awarded for overwriting and multiple answers. Do not use pencil, Each question carries 3 marks. No extra sheet will be given for rough works. Non-programmable Calculator is permitted.

- 1. A computer password of length 6 will be formed by using vowels and numerical digits. First entry must be a vowel. There is no restriction on the remaining entries. Total number of such possible password is 5×15^{5}
- 2. Let P(A) = 0.525 and $P(A \cap B) = 0.23625$. If A and B are independent, then $P(A' \cap B) = 6.21375$ and $P(A \cup B) = 6.73875$.
- 3. If the moment generating function of a random variable is $M_X(t) = e^{3(e^t 1)}$, then the mean is ______.
- 4. If P(A/B) = 0.85, P(B) = 0.62 then $P(A' \cup B') = 6.473$.
- 5. Specify if the sample space is discrete or continuous:
 -Measurements are made to determine the uranium content of a certain ore.
- 6. If a test consists of 7 true-false questions, in how many different ways can a student mark the test paper with one answer to each question? $2^{\frac{7}{2}} = \sqrt{2} 8$
- 7. A certain product was found to have two types of minor defects. The probability that an item of the product has only a type 1 defect is 0.3, the probability that it has type 2 error is 0.5, and the probability that it has both defects is 0.2. Then the probability that an item has at least one defect is 9.8.
- 8. If the distribution of a random variable *X* is:

X -2		1	3		
f(x) 1/3		1/2	1/6		

then
$$E(3X + 5) = 6$$
.

I YEAR – II SEMESTER

KEY

2012-2013

QUIZ – I(CB)

C	COURSE	: Probabili	ty and Statisti	cs		COURS	SE NO.: M	IATH F113
N	Iax. Mark	cs: 24	Weightage:	8% D	ate: 06-3-2013	Durati	ion: 3:00 p	m to 3:20 pm
N	IAME:			ID.	NO.:		<u> </u>	SEC: _
E is	ach questio permitted.	n carries 3 r		sheet will l	for overwriting of for rough			
1. 2.	A compentry mapossible Let $P(A)$	uter passwoust be a vo password is) = 0.825	ord of length and wel. There is s	4 will be to no restrict: $= 0.2062$	formed by using ion on the remains 5. If A and B	uining entr	ries. Total 1	number of such
3.	If the m $\frac{5}{\text{If } P(A/A)}$ Specify in	oment generation of $B = 0.85$, f the sample	erating function $P(B) = 0.42 \text{ the space is discrete}$	of a rand then $P(A' \cup P)$	from variable is $(B') = 0.6$ in the content of th	43.		
6. 7.	paper with A certain item of the of t	th one answ n product w he product the probab	ver to each quest vas found to ha has only typ	stion? ave two ty oe 1 defect	pes of minor de is 0.4 The ects is 0.4. The	efects. Th	e probabili at it has ty	ity that an pe 2 error is
8.	If the dis	tribution o	f a random va	riable X is	::			
	X	-2	1	3				
	$\int f(\gamma)$	1/3	1/2	1/6				

then E(3X - 5) = -4