

Time: 30 minutes

Date: 17-08-2023

Total Marks: 10

“As a student of IIT Delhi, I will not give or receive aid in examinations. I will do my share and take an active part in seeing to it that others as well as myself uphold the spirit and letter of the Honour Code.”

Q.1) A doctor assumes that a patient has one of three diseases \mathcal{D}_1 , \mathcal{D}_2 , or \mathcal{D}_3 . Before any test, he assumes an equal probability for each disease. He carries out a test that will be positive with probability 0.8 if the patient has disease \mathcal{D}_1 , 0.6 if the patient has disease \mathcal{D}_2 , and 0.4 if the patient has disease \mathcal{D}_3 . What is the probability that the test is positive?

2 marks

Q.2) Decide if the following statement is true or false: (If true, provide a proof, if not provide a counter example)

Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space and E, F, G are non-empty events. If E is independent of F and G , then E is independent of $F \cup G$.

4 marks

Q.3) Let X be a random variable with probability density function (pdf)

$$f_X(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}, \quad -\infty < x < \infty.$$

Find the pdf of $Y := e^X$ and the mean of Y .

2+2 marks

Best of Luck!!!
