

UNIVERSITY OF PETROLEUM & ENERGY STUDIES, DEHRADUN

Program	B. Tech SCS	Semester	II
Course	Mathematics II	Course Code	MATH 1005
Session	Jan-May 2018	Topic	Probability & Statistics

1. Let X be a continuous random variable with probability density function

$$f(x) = \begin{cases} k(x-9)(10-x), & 9 \leq x \leq 10 \\ 0, & \text{elsewhere.} \end{cases}$$

Find the value of k . Hence, find the distribution function of X .

- Justify the statement: a second order moment about any point is minimum when taken about mean.
- A coin is tossed four times in succession. Find the probability of getting two heads.
- A continuous distribution has probability density function $f(x) = 2e^{-2x}$, $0 < x < \infty$. Calculate moment generating function, and hence find the mean and variance.
- Find the moment generating function of Poisson distribution. Also find the first and second moment about mean.
- In 10 independent thrown of a defective die, the probability that an even number will appear five times is twice the probability that an even number will appear 4 times. Find the probability that an even number will not appear at all.
- If there is a war in every 15 years on the average, then find the probability that there will be no war in 25 years.
- Calculate first four moments of the following data.

Values	30	40	50	60
Frequency	15	10	20	20

Hence find Mean, Variance, Skewness and Kurtosis.

- Justify the statement: Moment generating function of sum of two independent variables is the product of their moment generating functions.
- The first four moments of a distribution about $x = 2$ are 1, 3, 15 and 40. Obtain the skewness and kurtosis and comment upon the nature of the distribution.