



SRM Institute of Science and Technology
Department of Mathematics
18MAB204T-Probability and Queueing Theory
Module – I
Tutorial Sheet - 2

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S.No	Questions												
	Part – A												
1	<p>The probability distribution of a R.V variable X is given below:</p> <table><tr><td>x</td><td>0</td><td>1</td><td>2</td><td>3</td><td>4</td></tr><tr><td>p_x</td><td>1/16</td><td>4/16</td><td>6/16</td><td>4/16</td><td>1/16</td></tr></table> <p>Find (i) the mgf of X (ii) the mean and variance of X</p>	x	0	1	2	3	4	p_x	1/16	4/16	6/16	4/16	1/16
x	0	1	2	3	4								
p_x	1/16	4/16	6/16	4/16	1/16								
2	<p>The rth moment of a R.V X is given as $\mu'_r = (r + 1)! 2^r$. Find (i) the mean (ii) the variance (iii) the mgf.</p>												
3	<p>If the mgf of a R.V X is $\frac{3}{3-t}$ find the first four central moments.</p>												
4	<p>If X is uniformly distributed in $(1, 2)$ find the probability density function of $Y = e^x$</p>												
	Part - B												
5	<p>The first four moments of a distribution about $X = 4$ are 1, 4, 10, 45 find the first four central moments.</p>												
6	<p>A continuous R.V X has pdf $f(x) = \begin{cases} k(1-x), & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases}$. Find (i) k (ii) the rth moment about the origin. Hence find the first four central moments.</p>												
7	<p>Find the moment generating function of the continuous R.V X whose density function is $f(x) = \begin{cases} 2e^{-2x}, & x \geq 0 \\ 0, & \text{otherwise} \end{cases}$</p>												
8	<p>Let X be a continuous R.V with pdf $f(x) = \begin{cases} \frac{1}{2}, & -1 < x < 1 \\ 0, & \text{otherwise} \end{cases}$ find the distribution function and pdf of $Y = X^2$</p>												