

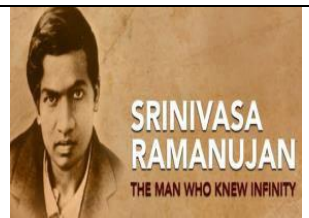


**SRM Institute of Science and Technology
Kattankulathur**

DEPARTMENT OF MATHEMATICS

**18MAB203T Probability and Stochastic
Processes**

**Module – III
Tutorial Sheet - VII**



Sl.No.	Questions	Answer
Part – B		
1	A random variable X has mean 10 and variance 16. Find a lower bound for $P(5 < X < 15)$	9/25
2	A random variable X has mean 10 and variance 16. Find an upper bound for $P(X - 10 \geq 15)$.	16/25
3	If Chebyshev's inequality for a random variable X with mean 12 is $P(6 < X < 18) \geq 3/4$, find the variance of X.	9
4	If Chebyshev's inequality for a random variable is $P(-2 < X < 8) \geq 21/25$. Find $E(X)$ and $V(X)$.	(i) $E(X) = 3$ (ii) $V(X) = 4$
5	A coin is weighted so that its probability of landing on heads is 20%. Suppose the coin is flipped 20 times. Find the bound for the probabilities if lands on heads at least 16 times.	1/4
Part – C		
6	If X has a distribution with pdf $f(x) = e^{-x}$, $0 \leq x < \infty$. Use Chebyshev's inequality to obtain a lower bound to the probability $P(-1 \leq X \leq 3)$ and compare it with actual value.	(i) $3/4$ (ii) $1 - e^{-3}$
7	The number of planes landing at an airport in a 30 minutes interval obeys the Poisson law with mean 25. Use Chebyshev's inequality to find the least chance that the number of planes landing within a given 30 minutes interval will be between 15 and 25.	(i) $3/4$
8	Two dice are thrown once. If X is the sum of the numbers showing up. Prove that $P\{ X - 7 \geq 3\} \leq 35/54$ and compare this value with the exact probability.	4/9
9	A Pair of dice be rolled 900 times and X denote the number of times a total of 9 occurs. Find $P\{80 \leq X \leq 120\}$, using Chebyshev's inequality	2/9
10	How large a sample must be taken in order that the probability will be at least 0.95 that \bar{X}_n will be within 0.5 of μ (μ is unknown and $\sigma = 1$)	$n \geq 80$