#### 18MAB204T - Probability & Queueing Theory

#### UNIT I - Random Variables and Statistical Averages

#### MULTIPLE CHOICE QUESTIONS

- 1. The height of persons in a country is a random variable of the type
  - (a) Continuous (b) Discrete
- (c) Neither discrete nor continuous
- (d) Continuous as well as discrete
- $Lt \ F(x) = \underline{\hspace{1cm}}$ 
  - (a) 0
- (b) 2
- (c) 1
- (d) 1
- 3. A random variable X has the following probability function:

X	0	1	2	3	4
P(x)	k	2k	5k	7k	9k

The value of k =

- (a)  $\frac{2}{24}$
- 21 (b)
  - (c) <sub>12</sub>

(d)

- 4. The probability density function of a continuous random variable is  $f(x) = ce^{-|x|}; -\infty < x < \infty$  then the value of  $c = \underline{\hspace{1cm}}$ 
  - (b)  $\frac{1}{4}$
- (c)  $\frac{3}{4}$
- 5. If X is a random variable which can take only non negative values, then
  - (a)  $E(X^2) = [E(X)]^2$
- (b)  $E(X^2) \ge [E(X)]^2$
- (c)  $E(X^2) \leq [E(X)]^2$
- (d) None of the above
- 6. If c is a constant (non random variable), then E(c) is
  - (a) 0
- (b) 1
- (c) cf(c)
- (d) c
- 7. If  $f(x) = \frac{1}{10}$ ; x = 10 then E(x) is
  - (a) 0
- (b) 2
- (c) 1
- (d) 1

- 8. var(4x + 8) is
  - (a) 12.var(x)
- (b) 4.var(x) + 8
- (c) 16.var(x)
- (d) 16.var(x) + 8
- 9. Family size can be represented by the random variable x. determine the average family size

X	2	3	4	5
P(x)	0.17	0.47	0.26	0.10

(a) 2.94

(b) 3.00

(c) 3.29

(d) 3.86

10. If X is a random variable and r is an integer, then  $E(X^r)$  represents

(a)  $r^{th}$  central moment

(b)  $r^{th}$  factorial moment

(c)  $r^{th}$  raw moment

(d) none of the above

(a) r<sup>th</sup> central moment
 (c) r<sup>th</sup> raw moment

11. If random variable x has the p.d.f $f(x) = \begin{cases} 3x; \ 0 < x < 1 \\ 0; \ otherwise \end{cases}$ , then the p.d.f of $y = 4x + 3$ is
(a) $\frac{3}{4}(y-3)$ (b) $\frac{3}{16}(y-3)$ (c) $\frac{1}{4}(y-3)$ (d) $\frac{3}{2}(y-3)$
12. If the exponential distribution is given as $f(x) = e^{-x}$ ; $0 \le x \le \infty$ , then the mean of the distribution is
(a) 1 (b) 0 (c) 2 (d) - 1
13. The expectation of the number on a die when thrown
(a) 1 (b) $\frac{7}{2}$ (c) 3 (d) 2
14. A coin is tossed until a head appears. What is the expectation of the number of tosses required?
(a) 2 (b) 1 (c) 4 (d) 5
15. A random variable x has the p.d.f given by $f(x) = \begin{cases} 2e^{-2x}; & x \ge 0 \\ 0; & x < 0 \end{cases}$ , then the m.g.f is
(a) $\frac{2}{2-t}$ (c) — $2(2-t)^{-3}$ (d) $3(3-t)^{-2}$ (b) $3 - t$
16. If a random variable x has the p.d.f $f(x) = \frac{1}{4}$ ; $-2 < x < 2$ , then $P(x < 1)$ is
(a) $\frac{2}{3}$ (b) $\frac{3}{4}$ (c) $\frac{1}{4}$ (d) $\frac{1}{2}$
17. If $E[x^2] = 8$ and $E[x] = 2$ , then $var(x)$ is
(a) 3 (b) 2 (c) 1 (d) 4 18. A random variable x has mean $\mu = 12$ and variance $\sigma^2 = 9$ and an unknown probability
distribution, then $P(6 < x < 18)$ is
(a) $\frac{1}{2}$ (b) $\frac{3}{4}$ (c) $\frac{1}{4}$
19. The C.D.F of a continuous random variable is given by $F(x) = \begin{cases} 0; & x < 0 \\ 1 - e^{-x/5}; & 0 \le x \le \infty \end{cases}$
(a) $\frac{1}{5}e^{\frac{1}{5}x}$ (b) $\frac{1}{10}e^{-\frac{1}{5}x}$ (c) $e^{-\frac{1}{5}x}$
20. A continuous random variable x has a p.d.f $f(x) = 3x^2$ ; $0 \le x \le 1$ , find the value of b such
that $P(x > b) = 0.05$
(a) $\left(\frac{16}{20}\right)^{1/3}$ (b) $\left(\frac{19}{20}\right)^{1/3}$ (c) $\left(\frac{13}{20}\right)^{1/3}$ (d) $\left(\frac{15}{19}\right)^{1/4}$
21. If $\mu_1 = 0, \mu_2 = \frac{1}{5}, \mu_3 = 0$ and $\mu_4 = \frac{3}{35}$ , then $\beta_2 = \frac{1}{5}$
(a) $\frac{13}{7}$ (b) $\frac{17}{9}$ (c) $\frac{15}{7}$ (d) $\frac{13}{5}$

- 22. If the random variable x has the p.d.f  $f(x) = \begin{cases} ax^3; & 0 < x < 1 \\ 0; & otherwise \end{cases}$  then the value of a is
- (b) 4 (c)  $\frac{1}{2}$  (d)  $\frac{3}{4}$
- 23. Let x be a continuous random variable with p.d.f  $f(x) = \frac{x}{2}$ ; 1 < x < 5, then the p.d.f of y = 2x - 3 is

- (a)  $\frac{y+3}{8}$  (b)  $\frac{y+2}{8}$  (c)  $\frac{y-3}{8}$  (d)  $\frac{y+4}{8}$ 24. If  $P(X = x) = \frac{x}{15}$ ; x = 1, 2, 3, 4, 5 then  $P\left(\frac{1}{2} < X < \frac{5}{2} / X > 1\right)$  is.
- (a)  $\frac{2}{15}$  (c)  $\frac{2}{7}$  (d)  $\frac{1}{7}$
- (b) 1/5

#### **MULTIPLE CHOICE QUESTIONS- ANSWERS**

- 1. (a)
- 2. (c)
- 3. (d)
- 4. (a)
- 5. (c)
- 6. (d)
- 7. (c)
- 8. (c)
- 9. (c)
- 10. (c)
- 11. (b)
- 12. (a)
- 13. (b)

- 14. (a)
- 15. (a)
- 16. (b)
- 17. (d)
- 18. (b)
- 19. (a)
- 20. (b)
- 21. (c)
- 22. (b)
- 23. (a)
- 24. (d)

### 15MA207 - Probability & Queueing Theory

# UNIT II – Theoretical Distributions

#### **MULTIPLE CHOICE QUESTIONS**

1.	The mean and variance of a binomial distribution is						
	(a) $\mu = np,  \sigma^2 = npq$ (b) $\mu = npq,  \sigma^2 = np$ (c) $\mu = nq,  \sigma^2 = npq$						
	(d) $\mu = np$ , $\sigma^2 = pq$						
2.	The MGF of binomial distribution is						
	(a) $(p+qe^t)^n$ (b) $(pe^t+q)^n$ (c) $(p+qe^{-t})^n$ (d) $(pe^{-t}+q)^n$						
3.	If on an average, 9 ships out of 10 arrive safely to a port, then mean and S.D of the no.						
	Of ships returning safely out of 150 ships are						
	(a) mean = $135$ , S.D = $2.674$ (b) mean = $125$ , S.D = $3.674$						
1	(c) mean = 135, S.D = 3.674 (d) mean = 125, S.D = 2.674 A radar system has probability of 0.1 of detecting a certain target during a single scan						
4.	then the probability that the target will be detected at least once in twenty scans is						
	(a) 0.8784 (b) 0.7884 (c) 0.8748 (d) 0.8478						
5.	The mean and variance of a binomial distribution are 4 & 4/3 respectively. Find						
	$P(X \ge 1)$ of $n = 6$ .						
	(a) $\frac{725}{729}$ (b) $\frac{726}{729}$ (c) $\frac{727}{729}$ (d) $\frac{728}{729}$						
	125 125 125						
6.	Mean of the Poisson distribution is						
	(a) $\lambda$ (b) $\lambda + 1$ (c) $\lambda^2$ (d) $\lambda - 1$						
7	If the random variable X follows a Poisson distribution with mean 3, then P(X=0) is						
٠.	(a) $e^{-3}$ (b) $e^3$ (c) $e^2$ (d) e						
8.	Poisson distribution is limiting case of						
	(a) Geometric distribution (b) Normal distribution						
	(c) Binomial distribution (d) Exponential distribution						
9.	If X is a Poisson variate such that $E(X^2) = 6$ then $E(X)$ is						
	(a) 3 (b) 2 (c) 1 (d) 0						
10.	If X is a Poisson variate such that $P(X=0)=0.5$ , then $var(X)$ is						
1.1	(a) $e^2$ (b) $\log 2$ (c) 0.5 (d) $\log 4$						
11.	The mean of a geometric distribution whose pdf is $pq^{r-1}$ , $r = 1, 2,$						
	(a) $\frac{1}{p}$ (b) $\frac{p}{q}$ (c) $\frac{q}{p}$						
12.	12. If the probability of success on each trial is $\frac{1}{2}$ . What is the expected no. of trials						
	3						
	required for the first success?						
	(a) 2 (b) 3 (c) 4 (d) 5						
13.	A candidate applying for driving license has the probability of 0.8 in passing the road test in a given trial. The probability that he will pass the test on the fourth trial is						

(d) 0.0406

(c) 0.0604

(a) 0.0046 (b) 0.0064

(a) $\frac{3}{4}$ (b) $\frac{9}{2}$ (c) 4 (d) $\frac{3}{2}$
18. A random variable X has a uniform distribution over (-3, 3). The value of k for which $P(X > k) = \frac{1}{3}$ is
(a) 3 (b) 2 (c) 1 (d) -2
19. If X has uniform distribution in $(-1, 3)$ , then $P(X > 0)$ is
(a) $\frac{1}{2}$ (b) $\frac{3}{4}$ (c) $\frac{1}{3}$ (d) $\frac{1}{4}$
20. If X is uniform distributed in (0, 10), then $P(X > 8)$ is
(a) $\frac{1}{5}$ (c) $\frac{3}{5}$ (d) $\frac{1}{3}$ (b) $\frac{1}{0}$ — — —
21. The mean of uniform distribution $u(a,b)$ is
(a) $a+b$ (b) $\frac{a+b}{2}$ (c) $\frac{a+b}{3}$ (d) $\frac{a+b}{4}$
22. The variance (x) of uniform distribution $U(a,b)$ is
(a) $\frac{1}{12}(b-a)^2$ (b) $\frac{(b-a)^2}{8}$ (c) $\frac{(b-a)^2}{6}$ (d) $\frac{(b-a)^2}{3}$
23. The mean of the exponential distribution with pdf $\lambda . e^{-\lambda x}, x > 0$ is  (a) $\lambda$ (b) $\frac{1}{\lambda}$ (c) $\frac{1}{\lambda}$ (d) 1
24. If the random variable X has the P.D.F $Ce^{-x/5}$ , $x > 0$ then the value of C is  (a) 5 (b) $-\frac{1}{5}$ (c) $\frac{1}{5}$ (d) -5
25. If X is exponentially distributed with mean 10 then the pdf is
(a) $10e^{-10x}, x \ge 0$ (b) $\frac{1}{10}e^{-10x}, x \ge 0$ (c) $\frac{1}{10}e^{x/10}, x \ge 0$ (d) $\frac{1}{10}e^{-x/10}, x \ge 0$
26. If a random variable X has the P.D.F $f(x) = \frac{1}{2}e^{-x/2}$ , $x > 0$ , then $P(X > 2)$ is
2

14. The MGF of geometrical distribution is

(a)  $(0.5)^4$ 

(a)  $\frac{1}{1-qe^t}$  (b)  $\frac{1}{1-pe^t}$  (c)  $\frac{q}{1-pe^t}$  (d)  $\frac{pe^t}{1-qe^t}$ 

probability that it would be destroyed on 6th attempt?

(b)  $(0.5)^5$ 

(a)  $\frac{1}{2}$  (b)  $\frac{1}{4}$  (c)  $\frac{1}{3}$  (d)  $-\frac{1}{2}$ 

16. If X is random variable in (-2, 2), P(X < 0) is

15. If the probability of a target to the destroyed on any one shot is 0.5. What is the

17. If the MGF of a uniform distribution for a random variable is  $\frac{1}{t}(e^{5t} - e^{4t})$  then E(X) is

(d)  $(0.5)^7$ 

(c)  $(0.5)^6$ 

(a) e (b)  $\frac{1}{e}$  (c)  $e^{1/2}$  (d)  $e^{-1/2}$ 

27. If the random variable X has the p.d.f $f(x) = \frac{1}{5}e^{-x/5}$ , $x > 0$ then the variance of X is							
(a) 25 (b) 5 (c) 15 (d) 1							
28. For a standard normal variable the mean and variance are respectively							
(a) $1 \& 0$ (b) $\mu \& \sigma^2$ (c) $0 \& 1$ (d) $\mu \& \sigma$							
29. The MGF of normal distribution is							
(a) $e^{\mu + \frac{\sigma^2 t^2}{2}}$ (b) $e^{\frac{\mu + \sigma^2 t^2}{2}}$ (c) $e^{\mu + \frac{\sigma t}{2}}$ (d) $e^{\mu + \frac{\sigma t^2}{2}}$							
30. In a normal distribution about 99% of the observation lie between							
(a) $\mu \pm 2\sigma$ (b) $\mu \pm \sigma$ (c) $\mu \pm 3\sigma$ (d) $\mu \pm \sigma^2$							
31. The MGF of standard normal distribution							
(a) $e^{\frac{t^2}{2}}$ (b) $e^{\frac{\mu t^2}{2}}$ (c) $e^{\frac{t}{2}}$ (d) $e^{\frac{\mu^2 t}{2}}$							
32. Normal distribution is the limiting form ofdistribution under suitable							
statistical conditions							
(a) Binomial (b) Poisson (c) Geometric (d) Uniform							
MULTIPLE CHOICE QUESTIONS- ANSWERS							
1. (a) 18. (c)							
2. (b) 19. (b)							
3. (c) 20. (a)							
4. (a) 21. (b)							
5. (d) 22. (a)							
6. (a) 23. (b)							
7. (a) 24. (c)							
8. (c) 25. (d)							
9. (b) 26. (b)							
10. (b) 27. (a)							
11. (a) 28. (c)							
12. (a) 29. (a)							
13. (b) 30. (c)							
14. (d) 31. (a)							
15. (c) 32. (a)							
16. (a)							

17. (b)

#### 15 MA207 Unit –III HYPOTHESIS TESTING **MULTIPLE CHOICE QUESTIONS**

- 1. If a researcher takes a large enough sample, he/she will almost always obtain:
  - a. virtually significant results
  - b. practically significant results
  - c. consequentially significant results
  - d. statistically significant results

ANSWER: d

- 2. The null and alternative hypotheses divide all possibilities into:
  - a. two sets that overlap
  - b. two non-overlapping sets
  - c. two sets that may or may not overlap
  - d. as many sets as necessary to cover all possibilities

ANSWER:

- 3. Which of the following is true of the null and alternative hypotheses?
  - a. Exactly one hypothesis must be true
  - b. both hypotheses must be true
  - c. It is possible for both hypotheses to be true
  - d. It is possible for neither hypothesis to be true

ANSWER: a

- 4. The chi-square goodness-of-fit test can be used to test for:
  - a. significance of sample statistics
  - b. difference between population means
  - c. normality
  - d. probability

ANSWER: c

- 5. A type II error occurs when:
  - a. the null hypothesis is incorrectly accepted when it is false
  - b. the null hypothesis is incorrectly rejected when it is true
  - c. the sample mean differs from the population mean
  - d. the test is biased

ANSWER: a

- The form of the alternative hypothesis can be: 6.
  - a. one-tailed
  - b. two-tailed
  - c. neither one nor two-tailed
  - d. one or two-tailed

ANSWER: d

- 7. A two-tailed test is one where:
  - a. results in only one direction can lead to rejection of the null hypothesis
  - b. negative sample means lead to rejection of the null hypothesis
  - c. results in either of two directions can lead to rejection of the null hypothesis
  - d. no results lead to the rejection of the null hypothesis

ANSWER: c

- 8. The value set for  $\alpha$  is known as:
  - a. the rejection level
  - b. the acceptance level
  - c. the significance level
  - d. the error in the hypothesis test

ANSWER: 0

- 9. Which of the following values is *not* typically used for  $\alpha$ ?
  - a. 0.01
  - b. 0.05
  - c. 0.10
  - d. 0.25

ANSWER: d

- 10. The hypothesis that an analyst is trying to prove is called the:
  - a. elective hypothesis
  - b. alternative hypothesis
  - c. optional hypothesis
  - d. null hypothesis

ANSWER: b

- 11. The chi-square test is not very effective if the sample is:
  - a. small
  - b. large
  - c. irregular
  - d. heterogeneous

ANSWER: a

- 12. A type I error occurs when:
  - a. the null hypothesis is incorrectly accepted when it is false
  - b. the null hypothesis is incorrectly rejected when it is true
  - c. the sample mean differs from the population mean
  - d. the test is biased

ANSWER: b

13.	What is the standard deviation of a sampling distribution called?  a. Sampling error  b. Sample error  c. Standard error  d. Simple error  ANSWER: c
14.	Ais a subset of a  a. Sample, population  b. Population, sample c. Statistic, parameter d. Parameter, statistic  ANSWER: a
15.	A is a numerical characteristic of a sample and a is a numerica
char	acteristic of a population.
	a. Sample, population
	b. Population, sample
	c. Statistic, parameter
	d. Parameter, statistic
	ANSWER: c
	is the values that mark the boundaries of the confidence interval.  a. Confidence intervals b. Confidence limits c. Levels of confidence d. Margin of error ANSWER: b
	results if you fail to reject the null hypothesis when the null hypothesis is ally false.
	. Type I error
b	. Type II error
c	. Type III error
d	. Type IV error
A	NSWER: b
a. b. c. d.	When the researcher rejects a true null hypothesis, aerror occurs.  Type I  Type A  Type II  Type B  ANSWER: a

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19	is the failure to reject a false null hypothesis.
a. Ty	rpe I error
•	pe II error
•	rpe A error
•	pe B error
•	WER: a
	ch of the following statements is/are <u>true</u> according to the logic of hypothesis
testing?	on or one round may some me in the interest of the round to give or hijp of the six
_	hen the null hypothesis is true, it should be rejected
	hen the null hypothesis is true, it should not be rejected
	hen the null hypothesis is false, it should be rejected
	hen the null hypothesis is false, it should not be rejected
	oth b and c are true
	WER: e
21. A fa	iling student is passed by an examiner, it is an example of
	e I error (b) Type II error (c) Unbiased decision (d) Difficult to tell
	SWER: b
22. A pa	assing student is failed by an examiner, it is an example of
	e I error (b) Type II error (c) Best decision (d) All of the above
	SWER: a
23. Area	a of the rejection region depends on
	$\alpha$ of $\alpha$ (b) Size of $\beta$ (c) Test-statistic (d) Number of values
. ,	SWER: a
24. Wh	ich hypothesis is always in an inequality form?
	Null hypothesis (b) Alternative hypothesis (c)Simplehypothesis
(b) (	(d) Composite hypothesis
AN	ISWER: b
25. The	degree of freedom for t-test based on n observations is
(a) 2	2n -1 (b) n -2 (c) 2(n -1) (d) n -1
	NSWER: d
26. Stud	lent's t-distribution has (n-1) d.f. when all the n observations in the sample are
(a) D	Dependent (b) Independent (c) Maximum (d) Minimum
AN	SWER: b
27. The	number of independent values in a set of values is called
	est-statistic (b) Degree of freedom (c) Level of significance (d)Levelofconfidence
AN	ISWER: b

# MA1014 – Probability & Queueing Theory UNIT IV – Queueing Theory MULTIPLE CHOICE QUESTIONS

	In which basis the service is provided in queueing theory
	(a) LCFO (b) LIFO (c) FCFS (d) FCLS
	What stands for 'd' in the queue model (a/b/c : d/e)
	(a) queue discipline (b) system capacity (c) service time (d) number of
	servers
· .	The symbolic notation of queueing model is represented by
	(a) Kendall (b) Euler (c) Fisher (d) Neumann
1.	The interval between two consecutive arrivals of a Poisson process follows
	distribution
	(a) Binomial (b) Uniform (c) Normal (d) Exponential
5.	The average number of customers in the system in (M/M/1 : $\infty$ /FIFO) model is
	(a) $\frac{\lambda}{\mu - \lambda}$ (b) $\frac{\mu}{\lambda - \mu}$ (c) $\frac{\lambda}{\mu + \lambda}$ (d) $\frac{\mu}{\lambda + \mu}$
5.	In queueing theory, generally the service rate is denoted by
	(a) $\lambda$ (b) $\mu$ (c) $\lambda\mu$ (d) $\lambda/\mu$
7.	If the behaviour of the system is independent of time, then the system is said to be
	(a) steady state (b) transient state (c) unsteady state
	(d) all of the above
8.	What stands for 'e' in the queue model (a/b/c:d/e)
	(a) queue discipline (b) system capacity
	(c) maximum queue size (d) service time
9.	The probability of no customers in the system in (M/M/1:∞/FIFO) model
	(a) $\frac{\lambda}{\mu}$ (b) $\frac{\lambda}{\mu} - 1$ (c) $1 - \frac{\lambda}{\mu}$ (d) $\frac{\lambda}{\mu} + 1$
10	The probability of 'n' customers in the system $P_n =$
	(a) $\frac{\lambda}{\mu} P_0$ (b) $\left(\frac{\lambda}{\mu}\right)^n P_0$ (c) $\left(\frac{\mu}{\lambda}\right)^n P_0$ (d) $\frac{\mu}{\lambda} P_0$
	(a) $\frac{\lambda}{\mu} P_0$ (b) $\left(\frac{\lambda}{\mu}\right) P_0$ (c) $\left(\frac{\mu}{\lambda}\right) P_0$ (d) $\frac{\mu}{\lambda} P_0$
11	. The overall effective arrival rate is $\lambda' =$
	(a) $\mu(1-P_0)$ (b) $\lambda(1-P_0)$ (c) $\mu P_0$ (d) $\lambda P_0$
12	2. The probability that the number of customers in the system exceeds k, in
	(M/M/1:∞/FIFO) model
	(a) $\left(\frac{\lambda}{u}\right)^{k+1}$ (b) $\left(\frac{1}{u}\right)^{k+2}$ (c) $\left(\frac{\lambda}{u}\right)^{k+3}$ (d) $\left(\frac{\lambda}{u}\right)^{k}$
	(a) $\left(\frac{\pi}{\mu}\right)$ (b) $\left(\frac{\pi}{\mu}\right)$ (c) $\left(\frac{\pi}{\mu}\right)$
	· · · · · · · · · · · · · · · · · · ·
1.	3. The average waiting time of a customer in the system in (M/M/1:∞/FIFO) model
	(a) 1 $(b)$ 1 $(a)$ 1 $(d)$ None
	(a) $\frac{1}{\mu - \lambda}$ (b) $\frac{1}{\lambda - \mu}$ (c) $\frac{1}{\lambda + \mu}$ (d) None
1	4. What is the mean of the Poisson process?
1	4. What is the mean of the Foisson process.
	(a) $\lambda$ (b) $\lambda t$ (c) $\frac{\lambda}{t}$ (d) $\frac{t}{t}$

15. The probability that <b>the system is idle</b> is denoted by (a) $P_0$ (b) $P_1$ (c) $P_2$ (d) $P_n$						
16. The probability that <b>the system is busy</b> is denoted by						
(a) $P_0$ (b) $P_1$ (c) $P_2$ (d) $P_n$						
17. The traffic intensity of a queueing system is						
(a) $\lambda$ (b) $\mu$ (c) $\frac{\lambda}{\mu}$ (d) $\frac{\mu}{\lambda}$						
18. Which term refers to "A customer who leaves the queue because the queue is too long"						
(a) Balking (b) Reneging (c) Jockeying (d) Leaving						
19. In all the queueing models, what is the symbol 'M' stands for?						

(a) Maths (b) Model (c) Markov (d) Multi

20. In (M/M/1: K /FIFO) model, if  $\lambda = 3 / hour$ ,  $\mu = 4 / hour$  and effective mean arrival rate of a customer is 2.88 / hour then what is  $P_0$ ?

(a) 0.18 (b) 0.28 (c) 0.38 (d) 0.48

## MULTIPLE CHOICE QUESTIONS- ANSWERS

1. (c) 12. (a) 2. (b) 13. (a) 3. (a) 14. (b) 4. (d) 15. (a) 5. (a) 16. (d) 6. (b) 17. (c) 7. (a) 18. (a) 8. (a) 19. (c) 9. (c) 20. (b) 10. (b)

11. (a)

# Unit -V MARKOVCHAINS MULTIPLE CHOICE QUESTIONS

1. Markov process is one in which the future value is independent of values							
a) Present	b)Past	c) Fut	ture	d) None			
2. Chapman- Kolomogorov theorem states that							
a) $[P_{ij}^{(n)}] = [P_{ij}^{(n)}]$	$[P_{(n)}] = [P_{(n)}]$	$[j]^n$ $[nP_{ij}] =$	[ Pij] <sup>n</sup>	d)Pij [ <sup>(n)</sup> ] =	[ Pij] <sup>n</sup>		
3. Transition matrix is	s awith su	m of the row as	1				
a) zero matrix	b) Square matrix	c) Rectangula	ır matrix	d) any order			
4Ergodic means							
a) irreducible and	l periodic b) irredu	acible and aperi	odic c)	not irreducibl	e d) regular		
5. In a transition proba	bility matrix, the sum	of all elements o	f any row	is			
a) 0	b) 1	c)2	d)-1				
6. If the tpm of the mar	kov chain is $P = \begin{pmatrix} 0 \\ 1/2 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 1/2 \end{pmatrix}$ the steady	– state d	istribution of tl	ne chain is		
a)(1/2, ½)	b)(5 /6, 1/6)	c) (1/6 , 1/6)	d)(1,0)				
7. The limiting probabilit	ty $\lim_{\vec{n}_{\infty}}$ $p^{(n)}=$						
a) 0 b)1	<mark>c) π</mark> d) P						
8. If P is a tpm of the re	egular Markov chain, tl	hen					
a) Pπ =π b	c) $\pi P = \pi$ c) $\pi P^2 = \pi$	d) $P^2\pi = \pi$					