

Type: MCQ

Q1. A and B are equally likely, independent events in a sample space. If $P(A \cup B) = 8/9$, then $P(A) =$ _____. (0.5)

1. $1/3$
2. **$2/3$**
3. $4/3$
4. $1/9$

Q2. If $\mu = 4$ and $\sigma = \frac{2}{\sqrt{3}}$, then $P(|X - 4| \geq 2) \leq$ _____. (0.5)

1. **$1/3$**
2. $\frac{1}{\sqrt{3}}$
3. $\frac{1}{2\sqrt{3}}$
4. $\frac{2}{\sqrt{3}}$

Q3. A box contains **2 red**, **2 green**, and **3 blue** marbles. If **3** marbles are drawn simultaneously at random from the box, the probability that **not all of three are of the same colour** is _____. (0.5)

1. **$20/21$**
2. $12/21$
3. $9/21$
4. $4/21$

Q4. If $f(x) = \begin{cases} \frac{3x}{a}; & 0 \leq x \leq 1 \\ 0; & \text{otherwise} \end{cases}$, then $a =$ _____. (0.5)

1. **$3/2$**
2. $2/3$
3. 3
4. 2

Q5. X is uniformly distributed in $[-1, 1]$. Then $P[X^2 > 1/9]$ is _____. (0.5)

1. $1/3$
2. **$2/3$**
3. $1/9$

4. $\frac{2}{9}$

Q6. A drawer contains 8 different pairs of socks. If 6 socks are selected successively at random and without replacement. Compute the probability that there is at least one matching pair among the 6 socks. (0.5)

1. $\frac{32}{143}$

2. $\frac{111}{143}$

3. $\frac{1}{143}$

4. $\frac{1}{15}$

Q7. A random variable X has the pdf $p(x) = \frac{x}{5050}, x = 1, 2, \dots, 100$. Find $E(X)$. (0.5)

1. 1

2. 67

3. 50

4. 5050

Q8. A random variable X is uniformly distributed in the interval $(-1, 3)$. Find the probability $P(|X| > 2)$. (0.5)

1. $\frac{3}{4}$

2. $\frac{1}{4}$

3. 0

4. $\frac{1}{2}$

Q9. Which of the following is a valid value of correlation coefficient? (0.5)

1. $\frac{\pi}{e}$

2. $\frac{e}{\pi}$

3. π^e

4. e^π

Q10. A random variable X has probability mass function $f(x) = \frac{c}{2^k}, k = 0, 1, 2, \dots$. Then the value of c is (0.5)

1. 1

2. $\frac{1}{2}$

3. 2

4. $\frac{3}{2}$

Type: DES

Q11. A box contains 2 fair coins and 1 two-headed coin. One coin is taken from the box at random and tossed once. Then it is **put back into the box** and a coin is again drawn from the box and tossed. If the result is heads on both tosses, what is the probability that the two-headed coin was taken both times?. (2)

Q12. Suppose that a 2 dimensional random variable (X, Y) is uniformly distributed over the triangular region $R = \{(x, y) \mid 0 < x < y < 1\}$. Find the covariance. (2)

Q13. Given $f(x, y) = \begin{cases} e^{-(x+y)}; & x \geq 0, y \geq 0 \\ 0; & \text{otherwise} \end{cases}$. Then evaluate $P(X > Y)$, $P(X + Y \leq 1)$ and marginal pdf of X. (2)

Q14. Two dice are rolled. Let X be the random variable which takes the greatest common divisor of the two numbers appearing on the dice. Find $E(X)$ and $V(X)$. (2)

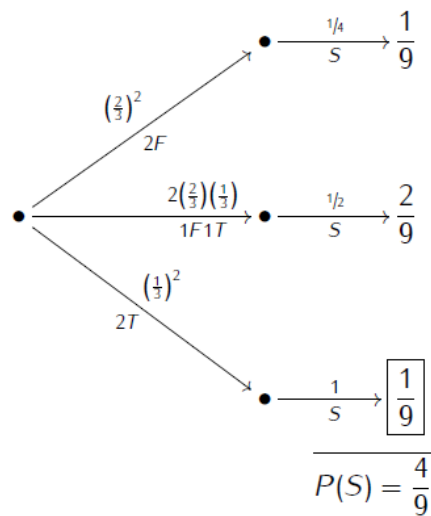
Q15. Suppose that the 2D random variable (X, Y) has joint pdf

$$f(x, y) = kx(x - y), 0 < x < 2, |y| < x$$

Then find (a) k (b) marginal pdf of Y. (2)

11)

Ans. Let $F \equiv$ Fair coin is taken in one draw, $T \equiv$ Two-headed coin is taken in one draw, and $S \equiv$ Both tosses result in heads.



Thus, by Bayes' theorem, $P(T | S) = \frac{1}{4}$.

(0.5 marks for partitioning+1 Marks for P(S)+0.5= 2Marks)

Alternative method.

The total probability of getting a head in a single toss is $\frac{2}{3} \times \frac{1}{2} + \frac{1}{3} \times 1 = \frac{2}{3}$.

Therefore, the total probability of getting heads in both tosses is $P(S) = \left(\frac{2}{3}\right)^2 = \frac{4}{9}$.

Then $P(T | S) = \frac{P(T \cap S)}{P(S)} = \left(\frac{1}{3}\right)^2 \times 1 \bigg/ \left(\frac{4}{9}\right) = \frac{1}{4}$.

(0.5 marks for partitioning+1 Marks for P(S)+0.5= 2Marks)

.....

12)

The joint pdf is $f(x, y) = \begin{cases} 2 & \text{if } (x, y) \in R \\ 0 & \text{else} \end{cases}$ (0.5 Marks)

Marginal pdf of $x, g(x) = \int_x^1 2dy = 2(1 - x), 0 < x < 1$

Marginal pdf of $y, h(y) = \int_0^y 2dx = 2y, 0 < y < 1$(0.5 Marks)

$E(x) = \int_0^1 2x(1 - x)dx = \frac{1}{3}$ and

$E(y) = \int_0^1 2y^2 dy = \frac{2}{3}, E(xy) = \int_0^1 \int_0^x 2xydy dx = \frac{1}{4}$

$\text{Cov}(x, y) = (1/4) - (2/9) = (1/36) = 0.0278$ (1 Marks)

(consider alternative methods with appropriate weightage)

13) $P(X > Y) = \int_0^\infty \int_0^x e^{-(x+y)} dydx = 0.5$(0.5 Marks)

$P(X + Y \leq 1) = \int_0^1 \int_0^{1-x} e^{-(x+y)} dydx = 0.2642$(1 Marks)

Marginal pdf of X is $g(x) = \int_0^\infty e^{-(x+y)} dy = e^{-x}; 0 < x < \infty$.
.....(0.5 Marks)

14) The pdf is given by

$X = x$	1	2	3	4	5	6
$p(x)$	$\frac{23}{36}$	$\frac{7}{36}$	$\frac{3}{36}$	$\frac{1}{36}$	$\frac{1}{36}$	$\frac{1}{36}$

(1 Mark)

$E(X) = \frac{61}{36}, E(X^2) = \frac{155}{36}$ and $V(X) = 1.4345$ (1 Mark)

15) $k = (1/8)$ (1 Mark)

$g(y) = (16 + y^3 - 12y)/48, 0 < y < 2$
 $g(y) = (16 + 5y^3 - 12y)/48, -2 < y < 0$ (1 Mark)