

# ISI Mock 3 PSA

April 25, 2024

1) Let  $F$  be the set of all bijections  $f$  from the set  $S = \{1, 2, 3, 4, 5, 6\}$  onto itself such that  $f(i) \neq i$ , for any  $i \in S$ . The number of elements in  $F$  are

- a) 160
- b) 265
- c) 120
- d) 200

2) Find  $\max \{xyz\}$  subject to  $x^2 + 2y^2 + 9z^2 = 6$  where  $x > 0, y > 0, z > 0$ .

- a)  $\frac{1}{3}$
- b)  $\frac{2}{3}$
- c) 1
- d) NONE

3) The value of sum  $\cos\left(\frac{\pi}{1000}\right) + \cos\left(\frac{2\pi}{1000}\right) + \dots + \cos\left(\frac{999\pi}{1000}\right)$  is

- a) 0
- b) 1
- c)  $\frac{1}{1000}$
- d) an irrational number

4) If  $z_1, z_2, \dots, z_7$  are the roots of  $(z+1)^7 + z^7 = 0$ , the value of  $\sum_{k=1}^7 \operatorname{Re}(z_k)$  is (where  $\operatorname{Re}$  denotes the real part)

- a)  $-\frac{7}{2}$
- b)  $-\frac{5}{2}$
- c)  $\frac{7}{2}$
- d) NONE

5) The last digit of  $(2137)^{754}$  is

- a) 1
- b) 3
- c) 7
- d) 9

6) The remainder when  $3^{12} + 5^{12}$  is divisible by 13 is

- a) 1
- b) 2
- c) 3
- d) 4

7) The number of 0's at the end of the integer  $100! - 101! + \dots + 108! - 109! + 110!$  is

- a) 24
- b) 25
- c) 26
- d) 27

8) The general solution of  $\sin(x) - 3\sin(2x) + \sin(3x) = \cos(x) - 3\cos(2x) + \cos(3x)$  is

- a)  $\frac{n\pi}{2} + \frac{\pi}{8}$
- b)  $n\pi + \frac{\pi}{4}$
- c)  $n\pi + \frac{\pi}{2}$
- d)  $n\pi + \frac{3\pi}{4}$

9) In a triangle  $ABC$ ,  $AD$  is the median. If length of  $AB$  is 7, length of  $AC$  is 15 and length of  $BC$  is 10, then, length of  $AD$  equals

- a)  $\sqrt{125}$
- b)  $\frac{69}{5}$
- c)  $\sqrt{112}$
- d)  $\frac{\sqrt{864}}{5}$

10) Let  $f$  is continuous in  $[0, 1]$ , then,

$$\lim_{n \rightarrow \infty} \sum_{j=0}^{\left[\frac{n}{2}\right]} \frac{1}{n} f\left(\frac{j}{n}\right)$$

(where  $[y]$  is the largest integer less than or equal to  $y$ )

a) does not exist

b) exists and equal to  $\frac{1}{2} \int_0^1 f(x) dx$

c) exists and equal to  $\int_0^1 f(x) dx$

d) exists and equal to  $\int_0^{\frac{1}{2}} f(x) dx$

11) Let  $f$  be a twice differentiable function defined on  $R$  such that  $f(0) = 1$ ,  $f'(0) = 2$  and  $f'(x) \neq 0$  for all  $x \in R$ . If  $\begin{vmatrix} f(x) & f'(x) \\ f'(x) & f''(x) \end{vmatrix} = 0$ , for all  $x \in R$ , then the value of  $f(1)$  lies in the interval

a)  $(9, 12)$

b)  $(6, 9)$

c)  $(3, 6)$

d)  $(0, 3)$

12) Let  $f(x) = \begin{cases} \frac{x}{|x|} & x \neq 0 \\ 1 & x = 0 \end{cases}$ ,  $g(x) = \begin{cases} \frac{\sin(x+1)}{(x+1)} & x \neq -1 \\ 1 & x = -1 \end{cases}$ ,  $h(x) = 2[x] - f(x)$ , where  $[x]$  is the greatest integer function  $\leq x$ . Then, the value of  $\lim_{x \rightarrow 1} g(h(x-1))$  is ?

a) Does not exist

b) 1

c) -1

d)  $\sin(1)$

13) Let  $M$  be the collection of all  $3 \times 3$  real symmetric positive definite matrices. Consider the set

$$S = \left\{ A \in M : A^{50} - \frac{1}{4}A^{48} = 0 \right\},$$

where  $0$  denotes the  $3 \times 3$  zero matrix. Then, the number of elements in  $S$  equals

- a) 0
- b) 1
- c) 8
- d)  $\infty$

14) Let  $A = [a, u_1, u_2, u_3]$ ,  $B = [b, u_1, u_2, u_3]$  and  $C = [u_2, u_3, u_1, a + b]$  be  $4 \times 4$  real matrices, where  $a, b, u_1, u_2, u_3$  are  $4 \times 1$  real column vectors. Let  $\det(A)$ ,  $\det(B)$  and  $\det(C)$  denotes the determinants of matrices  $A, B$  and  $C$  respectively. If  $\det(A) = 6$  and  $\det(B) = 2$ , then,  $\det(A + B) - \det(C)$  equals

- a) 8
- b) 16
- c) 0
- d) 72

15)  $\lim_{n \rightarrow 0} (2^n + n2^n \sin^2(\frac{n}{2}))^{\frac{1}{2n - n \cos(\frac{1}{n})}}$  is

- a) 0
- b) 1
- c) 2
- d) NONE

16) Let  $T : R^3 \rightarrow R^3$  be a linear transformation whose matrix with respect to the standard basis  $\{e_1, e_2, e_3\}$

of  $R^3$  is  $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ . Then,  $T$

- a) maps the subspace spanned by  $e_1$  and  $e_2$  into itself.
- b) has distinct eigen-values
- c) has eigen-vectors that span  $R^3$
- d) has non-zero null space

17) The total number of distinct  $x^3 \in R$  for which  $\begin{vmatrix} x & x^2 & 1+x^3 \\ 2x & 4x^2 & 1+8x^3 \\ 3x & 9x^2 & 1+27x^3 \end{vmatrix} = 10$  is

- a) 0
- b) 1
- c) 2
- d) 3

18) Let  $X$  and  $Y$  be two random variables such that the moment generating function of  $X$  is  $M_X(t)$  and the moment generating function of  $Y$  is  $H(t) = \left(\frac{3}{4}e^{2t} + \frac{1}{4}\right) M(t)$  where  $t \in (-h, h)$ ,  $h > 0$ . If the mean and variance of  $X$  are  $\frac{1}{2}$  and  $\frac{1}{4}$ , respectively, then, the variance of  $Y$  (**in integer**) is equal to

- a) 1
- b) 2
- c) 3
- d) 4

19) 3 points are marked on a circle. The probability that the triangle formed is obtuse is

- a)  $\frac{1}{3}$
- b)  $\frac{1}{4}$
- c)  $\frac{1}{6}$
- d) *NONE*

20) Let the random vector  $\tilde{X} = (X_1, X_2, X_3)$  have the joint pdf

$$f_{\tilde{X}}(x_1, x_2, x_3) = \begin{cases} \frac{1 - \sin x_1 \sin x_2 \sin x_3}{8\pi^3} & 0 \leq x_1, x_2, x_3 \leq 2\pi \\ 0 & \text{otherwise} \end{cases}$$

Which of the following statements is TRUE?

- a)  $X_1, X_2$  and  $X_3$  are mutually independent
- b)  $X_1, X_2$  and  $X_3$  are pairwise independent
- c)  $(X_1, X_2)$  and  $X_3$  are independently distributed
- d) Variance of  $X_1 + X_2$  is  $\pi^2$

21) Let  $\{X_n\}_{n \geq 1}$  be a sequence of independent and identically distributed random variables each having uniform distribution on  $[0, 2]$ . For  $n \geq 1$ , let

$$Z_n = -\log_e \left( \prod_{i=1}^n (2 - X_i) \right)^{\frac{1}{n}}.$$

Then, as  $n \rightarrow \infty$ , the sequence  $\{Z_n\}_{n \geq 1}$  converges almost surely to

- a) 1
- b)  $\log_e\left(\frac{4}{e}\right)$
- c)  $\log_e\left(\frac{2}{e}\right)$
- d) *NONE*

22) Let  $X = \begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix}$  follow  $N_2(\mu, \Sigma)$  with  $\mu = \begin{pmatrix} 2 \\ -3 \\ 2 \end{pmatrix}$  and variance-covariance matrix  $\Sigma = \begin{bmatrix} 4 & -1 & 1 \\ -1 & 2 & a \\ 1 & a & 2 \end{bmatrix}$

where  $a \in R$ . Suppose that the partial correlation coefficient between  $X_2$  and  $X_3$  keeping  $X_1$  fixed is  $\frac{5}{7}$ . Then,  $a$  is equal to

- a) 1
- b) -1
- c) 0
- d) NONE

23) Let  $(X, Y)$  have the joint probability density function

$$f_{X,Y}(x,y) = \begin{cases} \frac{4}{(x+y)^3} & x > 1, y > 1 \\ 0 & \text{otherwise} \end{cases}$$

Then which one of the following statements is NOT true?

- a) The probability density function of  $X + Y$  is

$$f_{X+Y}(z) = \begin{cases} \frac{4}{z^3}(z-2) & z > 2 \\ 0 & \text{otherwise} \end{cases}$$

- b)  $P(X + Y > 4) = \frac{3}{4}$
- c)  $E(X + Y) = 4 \log_e(2)$
- d)  $E(Y|X = 2) = 4$

24) Let  $\{X_n\}_{n \geq 1}$  be a sequence of independent and identically distributed random variables each having probability density function

$$f(x) = \begin{cases} e^{-x} & x > 0 \\ 0 & \text{otherwise} \end{cases}$$

Let  $X_{(n)} = \max \{X_1, X_2, \dots, X_n\}$  for  $n \geq 1$ . If  $Z$  is the random variable to which  $\{X_{(n)} - \log_e(n)\}_{n \geq 1}$  converges in distribution, as  $n \rightarrow \infty$ , then, the median  $Z$  equals

- a) 0.125
- b) 0.366
- c) 0.245
- d) 0.087



25) Let  $X_1, X_2, \dots, X_n$  be a random sample of size  $n(\geq 2)$  from  $N(\theta, \theta^2)$  distribution, where  $\theta \in (0, \infty)$ . Which of the following statements is TRUE?

- a)  $\frac{1}{n(n+2)} \left( \sum_{i=1}^n X_i \right)^2$  is the unique unbiased estimator of  $\theta^2$  that is a function of a minimal sufficient statistic.
- b)  $\frac{1}{(3n+1)} \sum_{i=1}^n X_i^2$  is an unbiased estimator of  $\theta^2$ .
- c) There exist infinite number of unbiased estimators of  $\theta^2$  which are functions of minimal sufficient statistic.
- d) There does NOT exist any unbiased estimator of  $\theta(\theta+1)$  that is a function of minimal sufficient statistic.

26) Suppose that  $(X_i, Y_i), i = 1, \dots, 2n$ , are iid  $N_2(0, 0, 1, 1, \rho)$  with  $-1 < \rho < 1$ . Let us denote

$$U_i = \begin{cases} 0 & \text{if } X_{2i-1}Y_{2i-1} + X_{2i}Y_{2i} \leq 0 \\ 1 & \text{if } X_{2i-1}Y_{2i-1} + X_{2i}Y_{2i} \geq 0 \end{cases}; i = 1, 2, \dots, n$$

- a)  $U_i$ 's are iid Bernoulli with  $p = \frac{(1-\rho)}{2}$
- b)  $U_i$ 's are iid Bernoulli with  $p = \frac{(1+\rho)}{2}$
- c)  $U_i$ 's are iid Bernoulli with  $p = \frac{1-\rho}{(1+\rho)^2}$
- d) NONE

27) Suppose that the bivariate data  $(x_1, y_1), \dots, (x_n, y_n)$  lie on the straight line  $y = a + bx$ , for some  $a, b \in R$ . Assume further that neither all the  $x_i$ 's are same, nor all the  $y_i$ 's. Which of the following values is not a possibility for the correlation coefficient calculated for the above data?

- a) 1
- b) -1
- c) 0
- d) NONE

28) A simple random sample of size  $n$  is drawn with replacement from a population of  $N$  units. The expected number of distinct units in the sample is

- a)  $n \left[ 1 - \left( \frac{N-1}{N} \right)^n \right]$
- b)  $n \left[ 1 - \left( \frac{N-2}{N} \right)^n \right]$
- c)  $N \left[ 1 - \left( \frac{N-1}{N} \right)^n \right]$
- d)  $N \left[ 1 - n \left( \frac{N-1}{N} \right) \right]^n$

29) Let  $X_1, X_2, \dots, X_5$  be a random sample from a distribution with the probability density function

$$f(x; \theta) = \frac{1}{2} e^{-|x-\theta|}, x \in (-\infty, \infty),$$

where  $\theta \in (-\infty, \infty)$ . For testing  $H_0 : \theta = 0$  against  $H_1 : \theta < 0$ . Let  $\sum_{i=1}^5 Y_i$  be the sign test statistic, where

$$Y_i = \begin{cases} 1 & X_i > 0 \\ 0 & \text{otherwise} \end{cases}.$$

Then, the size of the test, which rejects  $H_0$  if and only if  $\sum_{i=1}^5 Y_i \leq 2$  equals

- a)  $\frac{1}{4}$
- b)  $\frac{1}{2}$
- c)  $\frac{3}{4}$
- d) NONE

30) Let  $(X_1, X_2, \dots, X_n)$  be iid RVs from a continuous distribution where density is symmetric around 0. Suppose  $E|X_1| = 2$ . Define,  $Y = \sum_{i=1}^n X_i$  and  $Z = \sum_{i=1}^n 1(X_i > 0)$ . Calculate the covariance between  $Y$  and  $Z$ .

- a)  $n$
- b)  $2n$
- c)  $3n$
- d) NONE