SRM Institute of Science and Technology Department of Mathematics 21MAB204T-Probability and Queueing Theory Unit – I Tutorial Sheet - 2

	× 11	Tutorial Sheet - 2					
S.No.	Part – B (Each question carries 8 marks)						
1	When a die is thrown, X denotes the number that turns up. Find $E(X)$, $E(X^2)$, $Var(X)$, and Standard Deviation (SD).						
2	The Probability Distribution Function of a RV <i>X</i> is given below:						
	x	0	1	2	3	4	
	p_x	1/16	4/16	6/16	4/16	1/16	
	Find the MGF of X and hence find (i) the mean of X (ii) the variance of X (iii) μ'_3						
3	The rth moment of a Random Variable (RV) X is given as $\mu'_r = (r+1)! \ 2^r$. Find (i) the mean (ii) the variance and (iii) the MGF of the RV X						
4	Find the Moment Generating Function of the continuous RV X whose density function is						
	$f(x) = \begin{cases} 2e^{-2x}, x \ge 0\\ 0, otherwise \end{cases}$ Hence find the first four central moments.						
5	The first three moments of a distribution about $X = 4$ are 1, 4, 10 respectively. Find the first three moments about the origin and also find the Standard Deviation (SD).						
6	The Random Variable <i>X</i> has the following probability distribution:						
	x	0	1	2	3	4	
	p(x)	K	3 <i>K</i>	5 <i>K</i>	7 <i>K</i>	9 <i>K</i>	_
	Find (i) K , (ii) mean of X (iii) variance of X (iv) $E(3X - 4)$ and (v) $Var(3X - 4)$						
	Part – C (Each question carries 15 marks)						
7	The Probability Distribution Function of a discrete RV <i>X</i> is given by						
	x	0 1	2	3			
	p(x)	k 3k	5 <i>k</i>	7 <i>k</i>			
	Find (i) k , (ii) CDF (iii) $E(X)$ (iv) $V(X)$ (v) $E(4X + 5)$ (vi) $V(4X + 3)$ and (vii) MGF of X						
8	A continuous RV X has pdf $f(x) = \begin{cases} k(1-x), 0 < x < 1 \\ 0, otherwise \end{cases}$						
	Find (i) k (ii) the rth moment about the origin. Hence find the first four central moments.						