IPE 207 Year-wise Question

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L-2/T-2/IPE **Date: 30/10/2023**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2021-2022

Sub: **IPE 207** (Probability and Statistics)

Full Marks: 280 Time: 3 Hours

USE SEPARATE SCRIPTS FOR EACH SECTION

The figures in the margin indicate full marks

Assume suitable values for any missing data.

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE** Questions.

1. (a) Explain ordinal-level data and ratio-level data. **(10)**

(b) Explain relative frequency distribution and cumulative frequency distribution. **(6)**

(c) A pair of fair dice is tossed. Find the probability of getting **(14)**

(i) a total of 9;

(ii) at most a total of 3.

(d) An automobile manufacturer is concerned about a possible recall of its best-selling four-door sedan. If there were a recall, there is a probability of 0.25 of a defect in the brake system, 0.18 of a defect in the transmission, 0.17 of a defect in the fuel system, and 0.40 of a defect in some other area. **($16\frac{2}{3}$)**

(i) What is the probability that the defect is the brakes or the fueling system if the probability of defects in both systems simultaneously is 0.15?

(ii) What is the probability that there are no defects in either the brakes or the fueling system?

2. (a) A real estate agent has 8 master keys to open several new homes. Only 1 master key will open any given house. If 30% of these homes are usually left unlocked, what is the probability that the real estate agent can get into a specific home if the agent selects 3 master keys at random before leaving the office? **(12)**

(b) A rare disease exists with which only 1 in 500 is affected. A test for the disease exists, but of course it is not infallible. A correct positive result (patient actually has the disease) occurs 95% of the time, while a false positive result (patient does not have the disease) occurs 1% of the time. If a randomly selected individual is tested and the result is positive, what is the probability that the individual has the disease? **(14)**

(c) A service facility operates with two service lines. On a randomly selected day, let X be the proportion of time that the first line is in use whereas Y is the proportion of time that the second line is in use. Suppose that the joint probability density function for (X, Y) is **($20\frac{2}{3}$)**

$$f(x,y)=\begin{cases}\frac{3}{2}\left(x^2+y^2\right), & 0\le x,y\le 1,\\ 0, & elsewhere\end{cases}$$

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(i) Compute the probability that neither line is busy more than half the time.

(ii) Find the probability that the first line is busy more than 75% of the time.

3. (a) Explain the factors that determine the sample size. **(6)**

(b) Let X be a random variable with the following probability distribution: **(12)**

x	-3	6	9
$f(x)$	1/6	1/2	1/3

Find $E(X)$ and $E(X^2)$ and then, using these values, evaluate $E[(2X + 1)^2]$.

(c) The manufacturer of the X-15 steel-belted radial truck tire claims that the mean mileage the tire can be driven before the tread wears out is 60,000 miles. Assume the mileage wear follows the normal distribution and the standard deviation of the distribution is 5,000 miles. Zisan Truck Company bought 48 tires and found that the mean mileage for its trucks is 59,500 miles. Is Zisan's experience different from that claimed by the manufacturer at the .05 significance level? **(14)**

(d) The National Safety Council reported that 52 percent of American turnpike drivers are men. A sample of 300 cars traveling southbound on the New Jersey Turnpike yesterday revealed that 170 were driven by men. At the .01 significance level, can we conclude that a larger proportion of men were driving on the New Jersey Turnpike than the national statistics indicate? **($14\frac{2}{3}$)**

4. (a) Explain the Central Limit Theorem. **(6)**

(b) Zakir Hossain is vice president for human resources for a large manufacturing company. In recent years, he has noticed an increase in absenteeism that he thinks is related to the general health of the employees. Four years ago, in an attempt to improve the situation, he began a fitness program in which employees exercise during their lunch hour. To evaluate the program, he selected a random sample of eight participants and found the number of days each was absent in the six months before the exercise program began and in the last six months. Below are the results. At the .05 significance level, can he conclude that the number of absences has declined? Estimate the p-value. **(20)**

Employee	Before	After
1	6	5
2	6	2
3	7	1
4	7	3
5	4	3
6	3	6
7	5	3
8	6	7

Contd …… P/3

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(c) The owner of a mail-order catalog would like to compare her sales with the geographic distribution of the population. According to the United States Bureau of the Census, 21 percent of the population lives in the Northeast, 24 percent in the Midwest, 35 percent in the South, and 20 percent in the West. Listed below is a breakdown of a sample of 400 orders randomly selected from those shipped last month. At the 0.01 significance level, does the distribution of the orders reflect the population? **($20\frac{2}{3}$)**

Region	Frequency
Northeast	68
Midwest	104
South	155
West	73
Total	400

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE** questions.

5. If the probability that a fluorescent light has a useful life of at least 800 hours is 0.9, find the probabilities that among 20 such lights- **(10)**

(a) exactly 18 will have a useful life of at least 800 hours;

(b) at least 15 will have a useful life of at least 800 hours;

(c) at least 2 will not have a useful life of at least 800 hours.

(b) Every hour, 10,000 cans of soda are filled by a machine among which 200 underfilled cans are produced. Each hour, a sample of 30 cans is randomly selected and the number of ounces of soda per can is checked. Denote by X the number of cans selected that are underfilled. Find the probability that at least 1 underfilled can will be among those sampled. **(10)**

(c) Let X_1 and X_2 be independent random variables each having the probability distribution- **($26\frac{2}{3}$)**

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

Show that the random variables Y_1 and Y_2 are independent when $Y_1 = X_1 + X_2$ and $Y_2 = X_1/(X_1+X_2)$.

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6. (a) Justify the statement -`The binomial distribution is nicely approximated by the normal distribution in practical problems when one works with the cumulative distribution function.' **(15)**

(b) Derive the mean and variance of gamma distribution. **(20)**

(c) Show that the moment-generating function of the random variable X having a chi-squared distribution with v degrees of freedom is **($11\frac{2}{3}$)**

$$M_X(t) = (1-2t)^{-v/2}$$

7. (a) If X is a binomial random variable, show that **($6\frac{2}{3}$)**

(i) $\hat{P} = X/n$ is an unbiased estimator of p;

(ii) $P' = \dfrac{X+\sqrt{n/4}}{n+\sqrt{n}}$ is a biased estimator of p;

The estimator P' in part (ii) becomes unbiased as $n \to \infty$.

(b) A new rocket-launching system is being considered for deployment of small, short-range rockets. The existing system has $p = 0.8$ as the probability of a successful launch. A sample of 40 experimental launches is made with the new system, and 34 are successful. **(10)**

(i) Construct a 95% confidence interval for p.

Would you conclude that the new system is better?

(c) The following data were obtained in a study of the relationship between the weight and chest size of infants at birth. **(30)**

Weight (kg)	Chest Size (cm)
2.75	29.5
2.15	26.3
4.41	32.2
5.52	36.5
3.21	27.2
4.32	27.7
2.31	28.3
4.30	30.3
3.71	28.7

(i) Estimate the slope and intercept in a simple linear regression model.

(ii) Evaluate s^2.

(iii) Find a 99% confidence interval for the average chest size at $x = 3.5$.

(iv) Find a 95% prediction interval at $x = 3.5$.

(v) Calculate r.

(vi) Test the null hypothesis that $\rho = 0$ against the alternative that $\rho > 0$ at the 0.01 level of significance.

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(vii) What percentage of the variation in infant chest sizes is explained by difference in weight?

8. (a) Distinguish between completely randomized design (CRD) and randomized complete block design (RCBD) with appropriate examples. **($6\frac{2}{3}$)**

(b) Three varieties of potatoes are being compared for yield. The experiment is conducted by assigning each variety at random to one of 3 equal-size plots at each of 4 different locations. The following yields for varieties *A*, *B*, and *C*, in 100 kilograms per plot, were recorded: **(30)**

Location 1	Location 2	Location 3	Location 4
B: 13	C: 21	C: 9	A: 11
A: 18	A: 20	B: 12	C: 10
C: 12	B: 23	A: 14	B: 17

Perform a randomized complete block analysis of variance to test the hypothesis that there is no difference in the yielding capabilities of the 3 varieties of potatoes. Use a 0.05 level of significance. Draw conclusions.

(c) Assuming that the ε_i are independent and normally distributed with zero means and common variance σ^2, show that B_0, the least squares estimator of β_0 in $\mu_{Y|x} = \beta_0 + \beta_1 x$, is normally distributed with mean β_0 and variance **(10)**

$$\sigma^2_{B_0} = \frac{\sum_{i=1}^{n} x_i^2}{n\sum_{i=1}^{n}\left(x_i - \bar{x}\right)^2}\sigma^2.$$

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Table 1: Binomial Probability Sums

n	r	0.10	0.20	0.25	0.30	0.40	0.50	0.60	0.70	0.80	0.90
19	0	0.1351	0.0144	0.0042	0.0011	0.0001					
	1	0.4203	0.0829	0.0310	0.0104	0.0008	0.0000				
	2	0.7054	0.2369	0.1113	0.0462	0.0055	0.0004	0.0000			
	3	0.8850	0.4551	0.2631	0.1332	0.0230	0.0022	0.0001			
	4	0.9648	0.6733	0.4654	0.2822	0.0696	0.0096	0.0006	0.0000		
	5	0.9914	0.8369	0.6678	0.4739	0.1629	0.0318	0.0031	0.0001		
	6	0.9983	0.9324	0.8251	0.6655	0.3081	0.0835	0.0116	0.0006		
	7	0.9997	0.9767	0.9225	0.8180	0.4878	0.1796	0.0352	0.0028	0.0000	
	8	1.0000	0.9933	0.9713	0.9161	0.6675	0.3238	0.0885	0.0105	0.0003	
	9		0.9984	0.9911	0.9674	0.8139	0.5000	0.1861	0.0326	0.0016	
	10		0.9997	0.9977	0.9895	0.9115	0.6762	0.3325	0.0839	0.0067	0.0000
	11		1.0000	0.9995	0.9972	0.9648	0.8204	0.5122	0.1820	0.0233	0.0003
	12			0.9999	0.9994	0.9884	0.9165	0.6919	0.3345	0.0676	0.0017
	13			1.0000	0.9999	0.9969	0.9682	0.8371	0.5261	0.1631	0.0086
	14				1.0000	0.9994	0.9904	0.9304	0.7178	0.3267	0.0352
	15					0.9999	0.9978	0.9770	0.8668	0.5449	0.1150
	16					1.0000	0.9996	0.9945	0.9538	0.7631	0.2946
	17						1.0000	0.9992	0.9896	0.9171	0.5797
	18							0.9999	0.9989	0.9856	0.8649
	19							1.0000	1.0000	1.0000	1.0000
20	0	0.1216	0.0115	0.0032	0.0008	0.0000					
	1	0.3917	0.0692	0.0243	0.0076	0.0005	0.0000				
	2	0.6769	0.2061	0.0913	0.0355	0.0036	0.0002				
	3	0.8670	0.4114	0.2252	0.1071	0.0160	0.0013	0.0000			
	4	0.9568	0.6296	0.4148	0.2375	0.0510	0.0059	0.0003			
	5	0.9887	0.8042	0.6172	0.4164	0.1256	0.0207	0.0016	0.0000		
	6	0.9976	0.9133	0.7858	0.6080	0.2500	0.0577	0.0065	0.0003		
	7	0.9996	0.9679	0.8982	0.7723	0.4159	0.1316	0.0210	0.0013	0.0000	
	8	0.9999	0.9900	0.9591	0.8867	0.5956	0.2517	0.0565	0.0051	0.0001	
	9	1.0000	0.9974	0.9861	0.9520	0.7553	0.4119	0.1275	0.0171	0.0006	
	10		0.9994	0.9961	0.9829	0.8725	0.5881	0.2447	0.0480	0.0026	0.0000
	11		0.9999	0.9991	0.9949	0.9435	0.7483	0.4044	0.1133	0.0100	0.0001
	12		1.0000	0.9998	0.9987	0.9790	0.8684	0.5841	0.2277	0.0321	0.0004
	13			1.0000	0.9997	0.9935	0.9423	0.7500	0.3920	0.0867	0.0024
	14				1.0000	0.9984	0.9793	0.8744	0.5836	0.1958	0.0113
	15					0.9997	0.9941	0.9490	0.7625	0.3704	0.0432
	16					1.0000	0.9987	0.9840	0.8929	0.5886	0.1330
	17						0.9998	0.9964	0.9645	0.7939	0.3231
	18						1.0000	0.9995	0.9924	0.9308	0.6083
	19							1.0000	0.9992	0.9885	0.8784
	20								1.0000	1.0000	1.0000

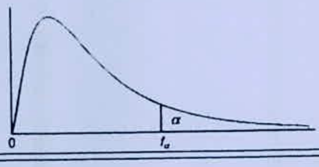

Table A.6 Critical Values of the F-Distribution

$f_{0.05}(v_1, v_2)$

v_2	v_1 = 1	2	3	4	5	6	7	8	9
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

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(continued) Critical Values of the F-distribution

Table A.6 (continued) Critical Values of the F-Distribution

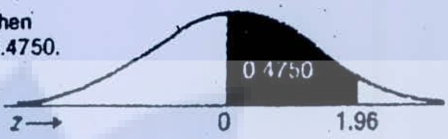
$f_{0.05}(v_1, v_2)$

v_2 \ v_1	10	12	15	20	24	30	40	60	120	∞
1	241.88	243.91	245.95	248.01	249.05	250.10	251.14	252.20	253.25	254.31
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

Appendix B: Tables

B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4954
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

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Appendix B

B.2 Student's *t* Distribution

Confidence interval | Left-tailed test | Right-tailed test | Two-tailed test

	Confidence intervals, *c*					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591

	Confidence intervals, *c*					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.554	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

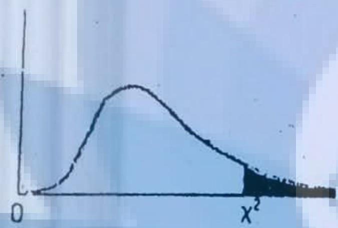
=8=

11

Appendix B

B.3 Critical Values of Chi-Square

This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

Degrees of Freedom, *df*	Right-Tail Area			
	0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000

L-2/T-2/IPE **Date: 26/10/2022**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2020-2021

Sub: **IPE 207** (Probability and Statistics)

Full Marks: 280 Time: 3 Hours

USE SEPARATE SCRIPTS FOR EACH SECTION

The figures in the margin indicate full marks

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE** questions.

1. (a) Explain Interval-Level data and Ratio-Level data. **(8)**

(b) Explain the advantages of Cumulative Frequency Polygon over Frequency Polygon. **(6)**

(c) Suppose that two people are randomly chosen from a group of 4 women and 6 men. **(12⅔)**

(i) What is the probability that both are women?

(ii) What is the probability that one is a woman and the other is man?

(d) A manufacturer of a flu vaccine is concerned about the quality of its flu serum. Batches of serum are processed by three different departments having rejection rates of 0.10, 0.08, and 0.12, respectively. The inspections by the three departments are sequential and independent. **(20)**

(i) What is the probability that a batch of serum survives the first departmental inspection but is rejected by the second department?

(ii) What is the probability that a batch of serum is rejected by the third department?

2. (a) Define random variable and expected value. **(8)**

(b) A real estate agent has 8 master keys to open several new homes. Only 1 master key will open any given house. If 40% of these homes are usually left unlocked, what is the probability that the real estate agent can get into a specific home if the agent selects 3 master keys at random before leaving the office? **(16⅔)**

(c) A survey of those using a particular statistical software system indicated that 10% were dissatisfied. Half of those dissatisfied purchased the system from vendor A. It is also known that 20% of those surveyed purchased from vendor A. Given that the software package was purchased from vendor A, what is the probability that this particular user is dissatisfied? **(16)**

(d) Explain Bayes' theorem. **(6)**

3. (a) Explain the characteristics of student's 't' distribution. **(8)**

Contd P/2

IPE 207
Contd... Q. No. 3

(b) Suppose a special type of small data processing firm is so specialized that some have difficulty making a profit in their first year of operation. The pdf that characterizes the proportion y that make a profit is given by **(20⅓)**

$$f(x) = \begin{cases} ky^4(1-y)^3, & 0 \le y \le 1, \\ 0, & elsewhere. \end{cases}$$

(i) What is the value of k that renders the above a valid density function?

(ii) Find the probability that at most 50% of the firms make a profit in the first year.

(iii) Find the probability that at least 80% of the firms make a profit in the first year.

(c) Let X denote the number of times a certain numerical control machine will malfunction: 1, 2, or 3 times on any given day. Let Y denote the number of times a technician is called on an emergency call. Their joint probability is given as: **(18)**

		x		
	f(x,y)	1	2	3
	1	0.05	0.05	0.1
y	2	0.05	0.1	0.35
	3	0	0.2	0.1

(i) Evaluate the marginal distribution of x.

(ii) Evaluate the marginal distribution of y.

(iii) Find P(y = 3| x = 2).

4. (a) Explain the factors influencing the appropriate sample size. **(6)**

(b) Explain Stratified and Systematic Random Sampling. **(8)**

(c) According to a recent survey, Americans get a mean of 7 hours of sleep per night. A random sample of 50 students at West Virginia University revealed the mean number of hours slept last night was 6.8 hours. The standard deviation of the sample was 0.9 hours. At the 0.05 significance level, is it reasonable to conclude that the students at West Virginia sleep less than the typical American? Compute the p-value. **(16)**

(d) The Gibbs Baby Food Company wishes to compare the weight gain of infants using their brand versus their competitors. A sample of 40 babies using the Gibbs products revealed a mean weight gain of 7.6 pounds in the first three months after birth. The standard deviation of the sample was 2.3 pounds. A sample of 55 babies using the competitors brand revealed a mean increase in weight of 8.1 pounds, with a standard deviation of 2.9 pounds. At the 0.05 significance level, can we conclude that babies using the Gibbs brand gained less weight? Compute the p-value and interpret it. **(16⅓)**

Contd P/3

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

5. (a) A particular part that is used as an injection device is sold in lots of 10. The producer feels that the lot is deemed acceptable if no more than one defective is in the lot. Some lots are sampled and the sampling plan involves random sampling and testing 3 of the parts out of 10. If none of the 3 is defective, the lot is accepted. Comment on the utility of this plan. **(15)**

(b) A large chain retailer purchases a certain kind of electronic device from a manufacturer. The manufacturer indicates that the defective rate of the device is 3%. **($16\frac{2}{3}$)**

(i) The inspector of the retailer randomly picks 20 items from a shipment. What is the probability that there will be at least one defective item among these 20?

(ii) Suppose that the retailer receives 10 shipments in a month and the inspector randomly tests 20 devices per shipment. What is the probability that there will be 3 shipments containing at least one defective device?

(c) During a laboratory experiment the average number of radioactive particles passing through a counter in 1 millisecond is 4. What is the probability that 6 particles enter the counter in a given millisecond? **(15)**

6. (a) The Laboratory for Interdisciplinary Statistical Analysis at Virginia Technique analyzed data on normal woodchucks for the Department of Veterinary Medicine. The variables of interest were body weight in grams and heart weight in grams. It was desired to develop a linear regression equation in order to determine if there is a significant linear relationship between heart weight and total body weight. **($36\frac{2}{3}$)**

Body weight (grams)	Heart weight (grams)	Body weight (grams)	Heart weight (grams)
4050	11.2	3690	10.8
2465	12.4	2800	14.2
3120	10.5	2775	12.2
5700	13.2	2170	10.0
2595	9.8	2370	12.3
3640	11.0	2055	12.5
2050	10.8	2025	11.8
4235	10.4	2645	16.0
2935	12.2	2675	13.8
4975	11.2		

Contd P/4

IPE 207

Contd... Q. No. 6(a)

Use heart weight as the independent variable and body weight as the dependent variable and fit a simple linear regression using the following data. In addition, test the hypothesis $H_0: \beta_1 = 0$ versus $H_1: \beta_1 \neq 0$.

(b) Discuss the applications of F-distribution. **(10)**

7. (a) An experiment was conducted on a new model of a particular make of automobile to determine the stopping distance at various speeds. The following data were recorded. **(35)**

Speed v (km/hr)	35	50	65	80	95	110
Stopping Distance, d(m)	16	26	41	62	88	119

i. Fit a multiple regression curve of the form

$$\mu_{D|v} = \beta_0 + \beta_1 v + \beta_2 v^2.$$

ii. Estimate the stopping distance when the car is traveling at 70 kilometers per hour.

(b) What are the pitfalls in using R^2? **(11⅔)**

8. (a) The data in the following table represent the number of hours of relief provided by five different brands of headache tablets administered to 25 subject experiencing fevers of 38°C or more. Perform the analysis of variance and test the hypothesis at the 0.05 level of significance that the mean number of hours of relief provided by the tablets is the same for all five brands. Discuss the results. **(30)**

A	B	C	D	E
5.2	9.1	3.2	2.4	7.1
4.7	6.0	5.8	3.4	6.6
8.1	8.2	2.2	4.1	9.3
6.2	6.0	3.1	1.0	4.2
3.0	9.1	7.2	4.0	7.6

(b) Prove that- **(16⅔)**

$$E(SSA) = (k-1)\sigma^2 + n\sum_{i=1}^{k}\alpha_i^2$$

Where the symbols carry their usual meaning.

= 5 =

Table 1: Critical Values of the *F*-Distribution

$f_{0.05}(v_1, v_2)$

v_2	v_1 = 1	2	3	4	5	6	7	8	9
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

= 6 =

Table 2: Critical Values of the F-Distribution (continued)

$f_{0.05}(v_1, v_2)$

v_2 \ v_1	10	12	15	20	24	30	40	60	120	∞
1	241.88	243.91	245.95	248.01	249.05	250.10	251.14	252.20	253.25	254.31
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

= 7 =

Table 3 ~~8~~. Critical Values of the T-Distribution

	α						
v	0.40	0.30	0.20	0.15	0.10	0.05	0.025
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.538	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960

=8=

Table ~~6~~4: Critical Values of the T-Distribution (continued)

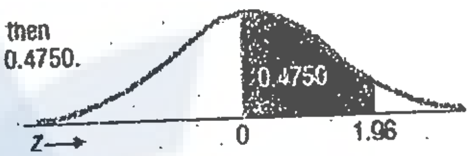
	α						
v	0.02	0.015	0.01	0.0075	0.005	0.0025	0.0005
1	15.894	21.205	31.821	42.433	63.656	127.321	636.578
2	4.849	5.643	6.965	8.073	9.925	14.089	31.600
3	3.482	3.896	4.541	5.047	5.841	7.453	12.924
4	2.999	3.298	3.747	4.088	4.604	5.598	8.610
5	2.757	3.003	3.365	3.634	4.032	4.773	6.869
6	2.612	2.829	3.143	3.372	3.707	4.317	5.959
7	2.517	2.715	2.998	3.203	3.499	4.029	5.408
8	2.449	2.634	2.896	3.085	3.355	3.833	5.041
9	2.398	2.574	2.821	2.998	3.250	3.690	4.781
10	2.359	2.527	2.764	2.932	3.169	3.581	4.587
11	2.328	2.491	2.718	2.879	3.106	3.497	4.437
12	2.303	2.461	2.681	2.836	3.055	3.428	4.318
13	2.282	2.436	2.650	2.801	3.012	3.372	4.221
14	2.264	2.415	2.624	2.771	2.977	3.326	4.140
15	2.249	2.397	2.602	2.746	2.947	3.286	4.073
16	2.235	2.382	2.583	2.724	2.921	3.252	4.015
17	2.224	2.368	2.567	2.706	2.898	3.222	3.965
18	2.214	2.356	2.552	2.689	2.878	3.197	3.922
19	2.205	2.346	2.539	2.674	2.861	3.174	3.883
20	2.197	2.336	2.528	2.661	2.845	3.153	3.850
21	2.189	2.328	2.518	2.649	2.831	3.135	3.819
22	2.183	2.320	2.508	2.639	2.819	3.119	3.792
23	2.177	2.313	2.500	2.629	2.807	3.104	3.768
24	2.172	2.307	2.492	2.620	2.797	3.091	3.745
25	2.167	2.301	2.485	2.612	2.787	3.078	3.725
26	2.162	2.296	2.479	2.605	2.779	3.067	3.707
27	2.158	2.291	2.473	2.598	2.771	3.057	3.689
28	2.154	2.286	2.467	2.592	2.763	3.047	3.674
29	2.150	2.282	2.462	2.586	2.756	3.038	3.660
30	2.147	2.278	2.457	2.581	2.750	3.030	3.646
40	2.123	2.250	2.423	2.542	2.704	2.971	3.551
60	2.099	2.223	2.390	2.504	2.660	2.915	3.460
120	2.076	2.196	2.358	2.468	2.617	2.860	3.373
∞	2.054	2.170	2.326	2.432	2.576	2.807	3.290

Table 5

=9=

B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

L-2/T-2/IPE **Date : 21/03/2022**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2019-2020

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

USE SEPARATE SCRIPTS FOR EACH SECTION

The figures in the margin indicate full marks.

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

Normal distribution, t-distribution, and F-distribution tables attached.

1. (a) Mean unduly affected by unusually large or small values - Explain. **(8)**

(b) Explain the advantages of Cumulative Frequency Distribution. **(6)**

(c) In a high school graduating class of 100 students, 54 studied mathematics, 69 studied history, and 35 studied both mathematics and history. If one of these students is selected at random, find the probability that **(16)**

(i) the student took mathematics or history;

(ii) the student did not take either of these subjects;

(iii) the student took history but not mathematics.

(d) The probability that a married man watches a certain television show is 0.4 and the probability that married woman watches the show is 0.5. The probability that a man watches the show, given that his wife does, is 0.7. Find the probability that **($16\frac{2}{3}$)**

(i) a married couple watches the show;

(ii) a wife watches the show given that her husband does;

(iii) at least, 1 person of a married couple will watch the show.

2. (a) Define random variable and expected value. **(8)**

(b) Three salesmen, A, B and C have been given a target of selling 10,000 units of particular product, the probabilities of their achieving their targets being respectively 0.25, 0.30 and 0.50. If these three salesmen try to sale the product, find the probability of success of only one salesman and failure of the other two. **(10)**

(c) A company buys tires from two suppliers, 1 and 2. Supplier 1 has a record of delivering tires containing 10% defectives, whereas supplier 2 has a defective rate of only 5%. Suppose 40% of the current supply came from supplier 1. If a tire is taken from this supply and observed to be defective, find the probability that it came from supplier 1. **($16\frac{2}{3}$)**

(d) Suppose that an antique jewellery dealer is interested in purchasing a gold necklace for which the probabilities are 0.22, 0.36, 0.28 and 0.14, respectively, that she will be able to sell it for a profit of \$250, sell it for a profit of \$150, break even or sell it for a loss of \$150. What is her expected profit? **(12)**

Contd P/2

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3. (a) The manager of a stockroom in a factory knows from his study of records that the daily demand for a certain tool has the following probability distribution: **($16\frac{2}{3}$)**

Demand	0	1	2
Probability	0.1	0.5	0.4

If x denotes the daily demand, find E(x) and V(x).

(b) The weekly demand x for Patrol at a certain supply station has a density function given by **(15)**

$$f(x) = \begin{cases} x & 0 \le x \le 1 \\ \frac{1}{2} & 1 < x \le 2 \\ & elsewhere \end{cases}$$

Find the expected weekly demand.

(c) You have been asked to determine the sample size for a proposed survey of households in a town. One of the main objectives of the proposed survey is to estimate the annual mean income of households. You have been told that the standard deviation of the household incomes is Tk. 150. **(15)**

(i) It is desired that the estimate should be ± Tk. 20 of the true population value. If 95 percent confidence level is desired, what should be the sample size?

(ii) If you were to double the precision and at the same time to have 99 percent confidence, what size of the sample would you take?

4. (a) What are the factors influencing the appropriate sample size? **(6)**

(b) Briefly explain the characteristics of Chi-square distribution. **($10\frac{2}{3}$)**

(c) Define the following terms – **(15)**

(i) Hypothesis testing

(ii) Level of significance

(iii) Test static

(iv) Critical value

(v) P value

(d) A recent national survey found that high school students watched an average of 6.8 DVDs per month. A random sample of 36 college students revealed that the mean number of DVDs watched last month was 6.2, with a standard deviation of 0.5. At the 0.05 significance level, can we conclude that college students watch fewer DVDs a month than high school students? **(15)**

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

5. (a) Prove that the mean and variance of the hypergeometric distribution $h(x; N, n, k)$ are $\mu = \frac{nk}{N}$ and $\sigma^2 = \frac{N-n}{N-1} \cdot n \cdot \frac{k}{N}\left(1 - \frac{k}{N}\right)$. **($15\frac{2}{3}$)**

(b) What is the relationship between the hypergeometric and binomial distributions? Derive the mean and variance of binomial distribution from the mean and variance of hypergeometric distribution. **(7)**

Contd P/3

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Contd … Q. No. 5

(c) A manufacturing company uses an acceptance scheme on items from a production line before they are shipped. The plan is a two-stage one. Boxes of 25 items are readied for shipment, and a sample of 3 items is tested for defectives. If any defectives are found, the entire box is sent back for 100% screening. If no defectives are found, the box is shipped. **(12)**

(*i*) What is the probability that a box containing 3 defectives will be shipped?

(*ii*) What is the probability that a box containing only 1 defective will be sent back for screening?

(d) If the probability that an individual will suffer a bad reaction from injection of a given serum is 0.001, determine the probability that out of 2000 individuals, (*i*) exactly 3, (*ii*) more than 2, individuals will suffer a bad reaction. **(12)**

6. (a) The rate of oxygen consumption, *D*, caused by wastes discharged into a river, expressed in terms of biological oxygen demand (BOD), depends on the remaining BOD concentration. Suppose D can be described by an exponential distribution. **(10)**

(*i*) If the mean value of *D* is found to be 6 mg/m^3d, define its PDF.

(*ii*) What is the probability that *D* will be less than or equal to 4 mg/m^3d?

(b) The breaking strength *R* of a cable can be assumed to be a normal random variable with a mean value of 80 kip and a standard deviation of 20 kip. **($24\frac{2}{3}$)**

(*i*) If a load *P* of magnitude 60 kip is hung from the cable, calculate the probability of failure of the cable.

(*ii*) The magnitude of *P* cannot be determined with certainty. Suppose it could be either 40 kip or 60 kip, and the corresponding PMFs are 0.3 and 0.7, respectively. Calculate the probability of failure of the cable.

(*iii*) If the cable breaks, what is the probability that the load was 40 kip?

(c) Find the moment generating function for the normal distribution and then use this function to find its mean and variance. **(12)**

7. (a) A dealer's profit, in units of \$5000, on a new automobile is given by $Y = X^2$, where X is a random variable having the density function **($16\frac{2}{3}$)**

$$f(x) = \begin{cases} 2(1-x), & 0 < x < 1 \\ 0, & elsewhere \end{cases}$$

(*i*) Find the probability density function of the random variable *Y*.

(*ii*) Using the density function of *Y*, find the probability that the profit on the next new automobile sold by this dealership will be less than \$500.

(b) For the simple linear regression model, prove that $E(s^2) = \sigma^2$. **(12)**

(c) In a certain type of metal test specimen, the normal stress on a specimen is known to be functionally related to the shear resistance. The following is a set of coded experimental data on the two variables: **(18)**

Contd ………. P/4

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Contd ... Q. No. 7(c)

Normal Stress, x	Shear Resistance, y
26.8	26.5
25.4	27.3
28.9	24.2
23.6	27.1
27.7	23.6
23.9	25.9
24.7	26.3
28.1	22.5
26.9	21.7
27.4	21.4
22.6	25.8
25.6	21.9

(*i*) Estimate the line $\mu_{Y|x} = \beta_0 + \beta_1 x$

(*ii*) Estimate the shear resistance for a normal stress of 24.5.

(*iii*) Evaluate s^2.

(*iv*) Construct a 95% confidence interval for β_0.

(*v*) Construct a 95% confidence interval for β_1.

8. (a) A study was performed on a type of bearing to find the relationship of wear y to x_1 = oil viscosity and x_2 = load. The following data were obtained. **($30\frac{2}{3}$)**

y	x_1	x_2	y	x_1	x_2
193	1.6	851	230	15.5	816
172	22.0	1058	91	43.0	1201
113	33.0	1357	125	40.0	1115

(*i*) Estimate the unknown parameters of the multiple linear regression equation

$$\mu_{Y|x_1,x_2} = \beta_o + \beta_1 x_1 + \beta_2 x_2.$$

(*ii*) Test the following at the 0.05 level. H_0: $\beta_1 = 0$ versus H_1: $\beta_1 \neq 0$; H_0: $\beta_2 = 0$ versus H_1: $\beta_2 \neq 0$. Do you have any reason to believe that the model in part (*i*) should be changed? Why or why not?

(b) A company wishes to purchase one of five different machines A, B, C, D E. In an experiment designed to decide whether there is a difference in performance of the machines, five experienced operators each work on the machines for equal times. Table below shows the number of units produced. Test the hypothesis that there is no difference among the machines at the 0.05 level of significance. **(16)**

A	68	72	75	42	53
B	72	52	63	55	48
C	60	82	65	77	75
D	48	61	57	64	50
E	64	65	70	68	53

1

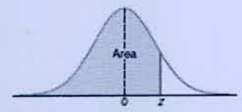

Table A.3 Areas under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
−3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
−3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
−3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
−3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
−2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
−2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
−2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
−2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
−2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
−2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
−2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
−2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
−2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
−2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
−1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
−1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
−1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
−1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
−1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
−1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
−1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
−1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
−1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
−1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
−0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
−0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
−0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
−0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
−0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
−0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
−0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
−0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
−0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
−0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

Table A.3 (continued) Areas under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998

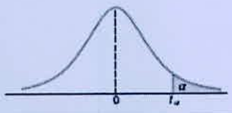

Table A.4 Critical Values of the t-Distribution

v	α = 0.40	0.30	0.20	0.15	0.10	0.05	0.025
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.538	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960

Table A.4 (continued) Critical Values of the t-Distribution

v	α = 0.02	0.015	0.01	0.0075	0.005	0.0025	0.0005
1	15.894	21.205	31.821	42.433	63.656	127.321	636.578
2	4.849	5.643	6.965	8.073	9.925	14.089	31.600
3	3.482	3.896	4.541	5.047	5.841	7.453	12.924
4	2.999	3.298	3.747	4.088	4.604	5.598	8.610
5	2.757	3.003	3.365	3.634	4.032	4.773	6.869
6	2.612	2.829	3.143	3.372	3.707	4.317	5.959
7	2.517	2.715	2.998	3.203	3.499	4.029	5.408
8	2.449	2.634	2.896	3.085	3.355	3.833	5.041
9	2.398	2.574	2.821	2.998	3.250	3.690	4.781
10	2.359	2.527	2.764	2.932	3.169	3.581	4.587
11	2.328	2.491	2.718	2.879	3.106	3.497	4.437
12	2.303	2.461	2.681	2.836	3.055	3.428	4.318
13	2.282	2.436	2.650	2.801	3.012	3.372	4.221
14	2.264	2.415	2.624	2.771	2.977	3.326	4.140
15	2.249	2.397	2.602	2.746	2.947	3.286	4.073
16	2.235	2.382	2.583	2.724	2.921	3.252	4.015
17	2.224	2.368	2.567	2.706	2.898	3.222	3.965
18	2.214	2.356	2.552	2.689	2.878	3.197	3.922
19	2.205	2.346	2.539	2.674	2.861	3.174	3.883
20	2.197	2.336	2.528	2.661	2.845	3.153	3.850
21	2.189	2.328	2.518	2.649	2.831	3.135	3.819
22	2.183	2.320	2.508	2.639	2.819	3.119	3.792
23	2.177	2.313	2.500	2.629	2.807	3.104	3.768
24	2.172	2.307	2.492	2.620	2.797	3.091	3.745
25	2.167	2.301	2.485	2.612	2.787	3.078	3.725
26	2.162	2.296	2.479	2.605	2.779	3.067	3.707
27	2.158	2.291	2.473	2.598	2.771	3.057	3.689
28	2.154	2.286	2.467	2.592	2.763	3.047	3.674
29	2.150	2.282	2.462	2.586	2.756	3.038	3.660
30	2.147	2.278	2.457	2.581	2.750	3.030	3.646
40	2.123	2.250	2.423	2.542	2.704	2.971	3.551
60	2.099	2.223	2.390	2.504	2.660	2.915	3.460
120	2.076	2.196	2.358	2.468	2.617	2.860	3.373
∞	2.054	2.170	2.326	2.432	2.576	2.807	3.290

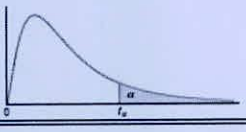

Table A.6 Critical Values of the F-Distribution

v_2	$f_{0.05}(v_1, v_2)$ v_1 = 1	2	3	4	5	6	7	8	9
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

Table A.6 (continued) Critical Values of the F-Distribution

v_2	$f_{0.05}(v_1, v_2)$ v_1 = 10	12	15	20	24	30	40	60	120	∞
1	241.88	243.91	245.95	248.01	249.05	250.10	251.14	252.20	253.25	254.31
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

L-2/T-2/IPE 207 Date: 12/01/2021

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2018-2019

Sub: **IPE 207** (Probability and Statistics)

Full Marks: 240 Section Marks: 120 Time: 2 Hours (Sections A + B)

The figures in the margin indicate full marks.

Normal distribution and chi-square distribution tables are attached

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

1. (a) Explain 'Stratified Random Sampling' and 'Systematic Random Sampling'. **(20)**

(b) You have been asked to determine the sample size for a proposed survey of households in a town. One of the main objectives of the proposed survey is to estimate the annual mean income of households. You have been told that the standard deviation of the household incomes is Tk 150. **(20)**

i) It is desired that the estimate should be ± Tk 20 of the true population value. If 95 percent confidence level is desired, what should be the sample size?

ii) If you were to double the precision and at the same time to have 99 percent confidence, what size of the sample would you take?

2. (a) Explain Central Limit Theorem. **(15)**

(b) Tom Sevits is the owner of the Appliance Patch. Recently Tom observed a difference in the dollar value of sales between the men and women he employs as sales associates. A sample of 40 days revealed the men sold a mean of $1,400 worth of appliances per day with a standard deviation of $200. For a sample of 50 days, the woman sold a mean of $1,500 worth of appliances per day with a standard deviation of $250. At the .05 significance level, can Mr. Sevits conclude that the mean amount sold per day is larger for the women? **(25)**

i) State the null hypothesis and the alternate hypothesis.

ii) What is the decision rule?

iii) What is the value of the test statistic?

iv) What is your decision regarding the null hypothesis?

v) What is the p-value?

3. (a) Define 'coefficient of correlation', 'coefficient of determination' and 'least squares principle'. **(15)**

(b) The Bradford Electric illuminating company is analyzing the relationship between Kilowatt-hours (thousands) used and the number of rooms in a private single-family residence. A random sample of 10 homes yielded the following. **(25)**

Number of Rooms	Kilowatt-Hours (Thousands)	Number of Rooms	Kilowatt-Hours (Thousands)
12	18	8	12
9	14	10	16
14	20	10	20
6	10	5	8
10	16	7	14

i) Determine the regression equation.

ii) Determine the number of kilowatt-hours, in thousands, for a 11-room house.

4. (a) Explain the characteristics of 'F' distribution. **(10)**

(b) Two hundred managers from various levels were randomly selected and interviewed regarding their concern about environmental issues. The response of each person was tallied into one of three categories: no concern, some concern, and great concern. The results were: **(30)**

Level of management	No Concern	Some Concern	Great Concern
Top management	15	13	12
Middle Management	20	19	21
Supervisor	7	7	6
Group leader	28	21	31

Use the 0.01 significance level to determine whether there is a relationship between management level and environmental concern.

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SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

5. (a) List the four levels of measurement. Provide suitable examples for each. **(12)**

(b) The total number of hours, measured in units of 100 hours, that a family runs a vacuum cleaner over a period of one year is a continuous random variable X that has the PDF as shown in the following figure. **(28)**

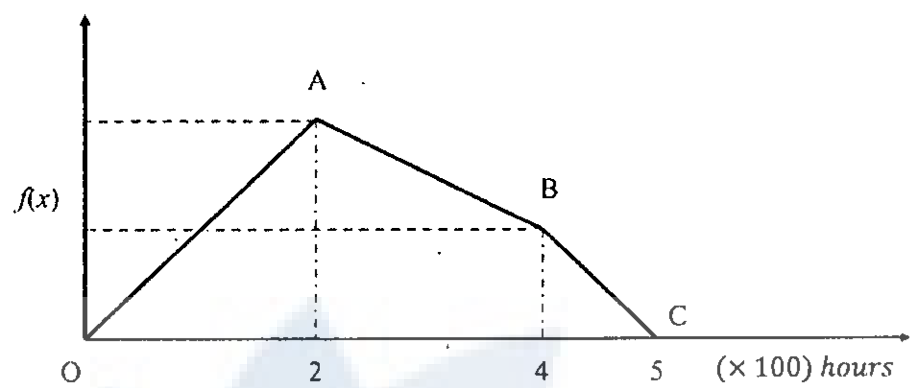


Figure for Q.5(b): PDF of Vacuum cleaner usage

The vertical height of A is twice the height of B. Answer the following questions.

(i) Calculate the height of A and B.

(ii) Define the PDF of Vacuum cleaner usage properly.

(iii) Find CDF.

(iv) Find the probability that over a period of one year, a family runs their vacuum cleaner for less than 300 hours.

6. (a) Explain the application(s) of Empirical Rule in statistics. **(8)**

(b) How many even four-digit numbers can be formed from the digits 0, 1, 2, 5, 6, and 9 if each digit can be used only once? **(12)**

(c) A cunning ludo player loaded the die in such a way that an even number is twice as likely to occur as an odd number. Once, he has thrown a die and picked it up so quickly that the other players cannot be sure about the number that occurred. However, he reports that the number obtained is a six. He is known to speak the truth 2 out of 3 times. Find the probability that the number obtained is actually a six. **(20)**

7. (a) Define the following terms- **(9)**

(i) Mutually exclusive

(ii) Subjective probability

(iii) Inferential Statistics

(b) Production planning is the controlling aspect of the garments industry. It ensures every task in the process to be executed and the delivery of goods within the time **(19)** frame. The production planning department (PPD) of a renowned Textile and Fashion company reports the following.

The probability that a T-shirt lot production finishes on time is 0.83; the probability that its raw material arrives on time is 0.82, and the probability that the lot production finishes and raw material arrives on time is 0.78. Head of the PPD wants you to find the probability that –

(i) the raw material arrives on time, given that its production has been finished on time,

(ii) production finishes on time, given that the raw material has arrived on time, and

(iii) the raw material arrives on time, given that its production has not been finished on time.

(c) Huashen Rubber Co., Ltd., a double yellow dot squash balls manufacturer from Taiwan, manufactures balls having a mean diameter of 40 mm and a standard deviation of 2 mm. Assuming that the ball diameters follow a normal distribution, what percentage of balls will have a diameter exceeding 43 mm? **(12)**

8. (a) Explain the properties of the Poisson process. **(16)**

(b) An electrical system consists of seven components as shown in Figure for Q.8(b). The system works with a typical series and parallel circuit principle. The mean number of failures per hour or failure rate λ for the components are as follows. **(24)**

$\lambda_A = 1 \times 10^{-5}\ failure/hour$

$\lambda_B = 10 \times 10^{-5}\ failure/hour$

$\lambda_C = 2 \times 10^{-4}\ failure/hour$

$\lambda_D = 5 \times 10^{-5}\ failure/hour$

$\lambda_E = 3.5 \times 10^{-4}\ failure/hour$

$\lambda_F = 3 \times 10^{-4}\ failure/hour$

$\lambda_G = 1.5 \times 10^{-4}\ failure/hour$

Assume the components fail independently. Answer the following questions.

(i) Find the probability of no failure (reliability) up to 1000 hours for each component.

(ii) Find the probability of no failure (reliability) up to 1000 hours for the whole system.

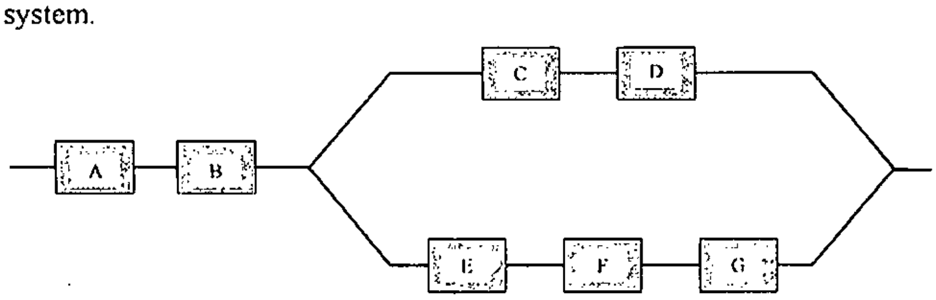
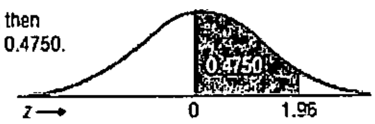


Figure for Q.8(b)

L-2/T-2/IPE 207 Date: 12/01/2021

B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

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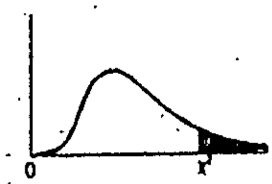
B.2 Critical Values of Chi-Square

This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, χ^2 = 30.995

Degrees of Freedom, *df*	Right-Tail Area 0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000
17	24.769	27.587	30.995	33.409
18	25.989	28.869	32.346	34.805
19	27.204	30.144	33.687	36.191
20	28.412	31.410	35.020	37.566
21	29.615	32.671	36.343	38.932
22	30.813	33.924	37.659	40.289
23	32.007	35.172	38.968	41.638
24	33.196	36.415	40.270	42.980
25	34.382	37.652	41.566	44.314
26	35.563	38.885	42.856	45.642
27	36.741	40.113	44.140	46.963
28	37.916	41.337	45.419	48.278
29	39.087	42.557	46.693	49.588
30	40.256	43.773	47.962	50.892

L-2/T-2/IPE **Date: 16/03/2019**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2017-2018

Sub: **IPE 207** (Probability and Statistics)

Full Marks: 280 Time: 3 Hours

The figures in the margin indicate full marks

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

1. (a) Explain ordinal-level data and interval-level data. **(12)**

(b) Explain the advantages of cumulative frequency distribution. **(8)**

(c) Suppose that we roll a pair of fair dice, so each of the 36 possible outcomes is equally likely. Let A denote the event that the first dice lands on 3, let B be the event that the sum of the dice is 8, and let C be the event that the sum of the dice is 7. **(16)**

(i) Are A and B independent?

(ii) Are A and C independent?

(d) A blood test is 99 percent effective in detecting a certain disease when the disease is present. However, the test also yields a false-positive result for 2 percent of the healthy patients tested. Suppose 0.5 percent of the population has the disease. Find the conditional probability that a randomly tested individual actually has the disease given that his or her test result is positive. **($10\frac{2}{3}$)**

2. (a) Explain the characteristics of hypergeometric distribution. **(10)**

(b) How many three-digit numbers can be formed from the digits 0, 1, 2, 3, 4, 5, and 6, if each digit can be used only once? **(14)**

(i) How many of these are odd numbers?

(ii) How many are greater then 330?

(c) A pair of fair dice is tossed. Find the probability of getting (i) a total of 8 (ii) at most a total of 5. **(12)**

(d) Two cards are drawn in succession from a deck without replacement. What is the probability that both cards are greater than 2 and less than 8? **($10\frac{2}{3}$)**

3. (a) Prove that both the mean and variance of the binomial distribution are $\mu = np$, and $\sigma^2 = npq$. **(12)**

(b) The probability that an automobile being filled with gasoline will also need an oil change is 0.25, the probability that it needs a new oil filter is 0.40, and the probability that both the oil and filter need changing is 0.14. **(16)**

(i) If the oil had to be changed, what is the probability that a new oil filter is needed?

(ii) If a new oil filter is needed, what is the probability that the oil has to be changed?

Contd P/2

IPE 207

Contd... Q. No. 5

(b) A random variable X has the geometric distribution $g(x; p) = pq^{x-1}$ for $x = 1, 2, 3, \ldots$. Show that the moment-generating function of X is **(16)**

$$M_x(t) = \frac{pe^t}{1-qe^t}, \quad t < \ln q,$$

and then use $M_x(t)$ to find the mean and variance of the geometric distribution.

(c) The Edison Electric Institute has published figures on the number of kilowatt hours used annually by various home appliances. It is claimed that a vacuum cleaner uses an average of 46 kilowatt hours per year. If a random sample of 12 homes included in a planned study indicates that vacuum cleaners use an average of 42 kilowatt hours per year with a standard deviation of 11.9 kilowatt hours, does this suggest at the 0.05 level of significance that vacuum cleaners use, on average, less than 46 kilowatt hours annually? Assume the population of kilowatt hours to be normal. **(15)**

6. (a) Engineers at a large automobile manufacturing company are trying to decide whether to purchase brand A or brand B tires for the company's new models. To help them arrive at a decision, an experiment is conducted using 12 of each brand. The tires are run until they wear out. The results are as follows: **(15⅔)**

Brand A: $\bar{x}_1 = 37{,}900$ kilometers,

$s_1 = 5100$ kilometers.

Brand B: $\bar{x}_1 = 39{,}800$ kilometers,

$s_2 = 5900$ kilometers.

Test the hypothesis that there is no difference in the average wear of the two brands of tires at the 0.05 level of significance. Assume the populations to be approximately normally distributed with equal variances. Use a P-value.

(b) In a study to estimate the proportion of residents in a certain city and its suburbs who favor the construction of the nuclear power plant, it is found that 63 of 100 urban residents favor the construction while only 59 of 125 suburban residents are in favor. Is there a significant difference between the proportions of urban and suburban residents who favor construction of the nuclear plant at the 0.05 level of significance? Make use of a P-value. **(15)**

(c) What assumption do you make regarding the shape of the population distribution in goodness of fit test? Justify your answer. **(4)**

(d) The bank credit card department of Carolina Bank knows from experience that 5 percent of its card holders have had some high school, 15 percent have completed high school, 25 percent have had some college, and 55 percent have completed college. Of the 500 card holders whose cards have been called in for failure to pay their charges this month, 50 had some high school, 100 had completed high school, 190 had some college, and 160 had completed college. Can we conclude that the distribution of card holders who do not pay their charges in different from all others? Use the 0.01 significance level. **(12)**

Contd P/4

IPE 207

Contd... Q. No. 3

(c) Each rear tire on an experimental airplane is supposed to be filled to a pressure of 40 pound per square inch (psi). Let x denote the actual air pressure for the right tire and y denote the actual air pressure for the left tire. Suppose that x and y are random variables with the joint density **($18\frac{2}{3}$)**

$$f(x,y)=\begin{cases} k(x^2+y^2), & 30 \le x < 50, \\ & 30 \le y < 50 \\ 0, & \text{elsewhere} \end{cases}$$

(i) Find k.

(ii) Find P ($30 \le x \le 40$ and $40 \le y < 50$).

(iii) Find the probability that both tires are under filled.

4. (a) State the 'Chebyshev's theorem'. **(6)**

(b) Explain the central limit theorem. **(8)**

(c) Explain Stratified Random Sampling and Systematic Random Sampling. **(16)**

(d) In November 1990 issue of chemical engineering progress, a study discussed the present purity of oxygen from a certain supplier. Assume that the mean was 99.61 with a standard deviation of 0.08. Assume that the distribution of percent purity was approximately normal. **($16\frac{2}{3}$)**

(i) What percentage of the purity values would you expect to be between 99.5 and 99.7?

(ii) What purity value would you expect to exceed exactly 5% of the population?

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

Normal distribution, t-distribution, chi-square distribution and F-distribution tables attached.

5. (a) The hospital period, in days, for patients following treatment for a certain type of kidney disorder is a random variable $Y = X + 4$, where X has the density function **($15\frac{2}{3}$)**

$$f(x)=\begin{cases} \frac{32}{(x+4)^3}, & x>0 \\ 0, & \text{elsewhere} \end{cases}.$$

(i) Find the probability density function of the random variable Y.

(ii) Using the density function of Y, find the probability that the hospital period for a patient following this treatment will exceed 8 days.

Contd P/3

7. (a) There are important applications in which, due to know scientific constraints, the regression line **must go through the origin** (i.e., the intercept must be zero). In other words, the model should read

$$Y_i = \beta_1 x_i + \epsilon_i, \quad i = 1, 2, ..., n,$$ **(16⅔)**

and only a simple parameter requires estimation. The model is often called the **regression through the origin model**.

(i) Show that the least squares estimator of the slop is

$$b_1 = \left(\sum_{i=1}^{n} x_i y_i\right) \Big/ \left(\sum_{i=1}^{n} x_i^2\right)$$

(ii) Show that

$$\sigma_{B_1}^2 = \sigma^2 \Big/ \left(\sum_{i=1}^{n} x_i^2\right)$$

(iii) Show that b_1 in part (*i*) is an unbiased estimator for β_1.

(b) Show, in the case of a least squares fit to the simple linear regression model **(12)**

$$Y_i = \beta_0 + \beta_1 x_i + \epsilon_i, \quad i = 1, 2, ..., n,$$

that

$$\sum_{i=1}^{n} (y_i - \hat{y}_i) = \sum_{i=1}^{n} e_i = 0$$

(ii) Consider the situation of part (*i*) but suppose $n = 2$ (i.e., only two data points are available). Give an argument that the least squares regression line will result in $(y_1 - \hat{y}_1) = (y_2 - \hat{y}_2) = 0$. Also show that for this case $R^2 = 1.0$.

(iii) Does the condition in part (*i*) hold for a model with zero intercept? Show why or why not.

(c) A study was made on the amount of converted sugar in a certain process at various temperatures. The data were coded and recorded as follows: **(18)**

Temperature, x	Converted Sugar, y
1.0	8.1
1.1	7.8
1.2	8.5
1.3	9.8
1.4	9.5
1.5	8.9
1.6	8.6
1.7	10.2
1.8	9.3
1.9	9.2
2.0	10.5

(i) Estimate the linear regression line.

(ii) Estimate the mean amount of converted sugar produced when the coded temperature is 1.75.

(iii) Evaluate s^2.

(iv) Construct a 95% confidence interval for β_0.

(v) Construct a 95% confidence interval for β_1.

Contd P/5

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8. (a) A study was performed on a type of bearing to find the relationship of amount of wear y to x_1 = oil viscosity and x_2 = load. The following data were obtained. **(30⅔)**

y	x_1	x_2	y	x_1	x_2
193	1.6	851	230	15.5	816
172	22.0	1058	91	43.0	1201
113	33.0	1357	125	40.0	1115

(i) Estimate the unknown parameters of the multiple linear regression equation

$$\mu_{Y|x_1,x_2} = \beta_0 + \beta_1 x_1 + \beta_2 x_2 .$$

(ii) Estimate σ^2.

(iii) Compute predicted values, a 95% confidence interval for mean wear, and a 95% prediction interval for observed wear if $x_1 = 20$ and $x_2 = 1000$.

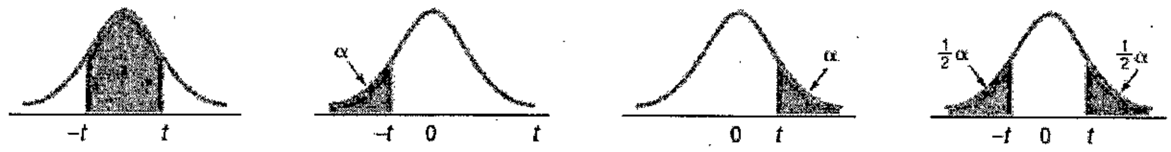
(iv) Test the following at the 0.05 level. $H_0 : \beta_1 = 0$ versus $H_1 : \beta_1 \neq 0$; $H_0 : \beta_2 = 0$ versus $H_1 : \beta_2 \neq 0$. Do you have any reason to believe that the model in part (*i*) should be changed? Why or why not?

(b) The data in the following table represent the number of hours of relief provided by five different brands of headache tablets administered to 25 subjects experiencing fevers of 38°C or more. Perform the analysis of variance and test the hypothesis at the 0.05 level of significance that the mean number of hours of relief provided by the tablets is the same for all five brands. Discuss the results. **(16)**

Tablet

A	*B*	*C*	*D*	*E*
5.2	9.1	3.2	2.4	7.1
4.7	7.1	5.8	3.4	6.6
8.1	8.2	2.2	4.1	9.3
6.2	6.0	3.1	1.0	4.2
3.0	9.1	7.2	4.0	7.6

B.2 Student's t Distribution



Confidence interval | Left-tailed test | Right-tailed test | Two-tailed test

df	80%	90%	95%	98%	99%	99.9%
	Confidence Intervals, c					
	Level of Significance for One-Tailed Test, α					
	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591

df	80%	90%	95%	98%	99%	99.9%
	Confidence Intervals, c					
	Level of Significance for One-Tailed Test, α					
	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.654	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

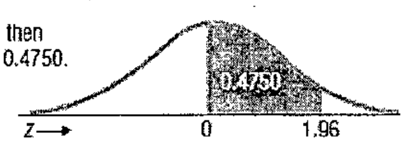
B.2 Student's t Distribution (*concluded*)

df	80%	90%	95%	98%	99%	99.9%
	Confidence Intervals, c					
	Level of Significance for One-Tailed Test, α					
	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
71	1.294	1.667	1.994	2.380	2.647	3.433
72	1.293	1.666	1.993	2.379	2.646	3.431
73	1.293	1.666	1.993	2.379	2.645	3.429
74	1.293	1.666	1.993	2.378	2.644	3.427
75	1.293	1.665	1.992	2.377	2.643	3.425
76	1.293	1.665	1.992	2.376	2.642	3.423
77	1.293	1.665	1.991	2.376	2.641	3.421
78	1.292	1.665	1.991	2.375	2.640	3.420
79	1.292	1.664	1.990	2.374	2.640	3.418
80	1.292	1.664	1.990	2.374	2.639	3.416
81	1.292	1.664	1.990	2.373	2.638	3.415
82	1.292	1.664	1.989	2.373	2.637	3.413
83	1.292	1.663	1.989	2.372	2.636	3.412
84	1.292	1.663	1.989	2.372	2.636	3.410
85	1.292	1.663	1.988	2.371	2.635	3.409
86	1.291	1.663	1.988	2.370	2.634	3.407
87	1.291	1.663	1.988	2.370	2.634	3.406
88	1.291	1.662	1.987	2.369	2.633	3.405

df	80%	90%	95%	98%	99%	99.9%
	Confidence Intervals, c					
	Level of Significance for One-Tailed Test, α					
	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
89	1.291	1.662	1.987	2.369	2.632	3.403
90	1.291	1.662	1.987	2.368	2.632	3.402
91	1.291	1.662	1.986	2.368	2.631	3.401
92	1.291	1.662	1.986	2.368	2.630	3.399
93	1.291	1.661	1.986	2.367	2.630	3.398
94	1.291	1.661	1.986	2.367	2.629	3.397
95	1.291	1.661	1.985	2.366	2.629	3.396
96	1.290	1.661	1.985	2.366	2.628	3.395
97	1.290	1.661	1.985	2.365	2.627	3.394
98	1.290	1.661	1.984	2.365	2.627	3.393
99	1.290	1.660	1.984	2.365	2.626	3.392
100	1.290	1.660	1.984	2.364	2.626	3.390
120	1.289	1.658	1.980	2.358	2.617	3.373
140	1.288	1.656	1.977	2.353	2.611	3.361
160	1.287	1.654	1.975	2.350	2.607	3.352
180	1.286	1.653	1.973	2.347	2.603	3.345
200	1.286	1.653	1.972	2.345	2.601	3.340
∞	1.282	1.645	1.960	2.326	2.576	3.291

B.1 Areas under the Normal Curve

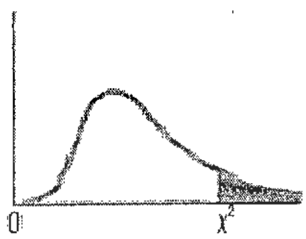
Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

B.3 Critical Values of Chi-Square

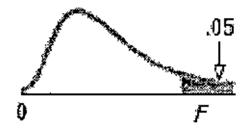
This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

Degrees of Freedom, *df*	Right-Tail Area			
	0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000
17	24.769	27.587	30.995	33.409
18	25.989	28.869	32.346	34.805
19	27.204	30.144	33.687	36.191
20	28.412	31.410	35.020	37.566
21	29.615	32.671	36.343	38.932
22	30.813	33.924	37.659	40.289
23	32.007	35.172	38.968	41.638
24	33.196	36.415	40.270	42.980
25	34.382	37.652	41.566	44.314
26	35.563	38.885	42.856	45.642
27	36.741	40.113	44.140	46.963
28	37.916	41.337	45.419	48.278
29	39.087	42.557	46.693	49.588
30	40.256	43.773	47.962	50.892

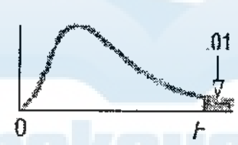
B.4 Critical Values of the F Distribution at a 5 Percent Level of Significance



Degrees of Freedom for the Numerator (columns); Degrees of Freedom for the Denominator (rows)

	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39

B.4 Critical Values of the F Distribution at a 1 Percent Level of Significance (*concluded*)



Degrees of Freedom for the Numerator (columns); Degrees of Freedom for the Denominator (rows)

	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	4052	5000	5403	5625	5764	5859	5928	5981	6022	6056	6106	6157	6209	6235	6261	6287
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.4	99.4	99.5	99.5	99.5
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	27.1	26.9	26.7	26.6	26.5	26.4
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.4	14.2	14.0	13.9	13.8	13.7
5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.89	9.72	9.55	9.47	9.38	9.29
6	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.31	7.23	7.14
7	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.07	5.99	5.91
8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.28	5.20	5.12
9	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.73	4.65	4.57
10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.33	4.25	4.17
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.02	3.94	3.86
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.78	3.70	3.62
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.59	3.51	3.43
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.43	3.35	3.27
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.29	3.21	3.13
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.18	3.10	3.02
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.08	3.00	2.92
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	3.00	2.92	2.84
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.92	2.84	2.76
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.86	2.78	2.69
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.80	2.72	2.64
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.75	2.67	2.58
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.70	2.62	2.54
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.66	2.58	2.49
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.62	2.54	2.45
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.47	2.39	2.30
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.29	2.20	2.11
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.12	2.03	1.94
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.95	1.86	1.76
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.79	1.70	1.59

L-2/T-2/IPE **Date : 11/03/2018**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2016-2017

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

1. (a) Explain the characteristics of Geometric distribution. **(10)**

(b) In the month of Sravon usually 60% of the days are rainy and 40% days are sunny. It is experienced that the metrology department wrongly predicts 10% of the times in rainy days and 20% on sunny days. Weather forecast indicates a certain day to be sunny. What is the probability that the forecast will be proved wrong? **($14\frac{2}{3}$)**

(c) The length of time, in minutes, for an airplane to obtain clearance for takeoff at a certain airport is a random variable y = 3x– 2, where x has the density function

$$f(x)=\begin{cases}\frac{1}{4}e^{-x/4}, & x>0\\ 0\ , & elsewhere\end{cases}$$

Find the mean and variance of the random variable y. **(10)**

(d) A coin is biased so that a head is three times as likely to occur as a tail. Find the expected number of tails when this coin is tossed twice. **(12)**

2. (a) Prove that both the mean and variance of the poisson distribution p(x, λt) are λt. **(12)**

(b) For a binomial distribution, mean is 6 and standard deviation is $\sqrt{2}$, find n, p and q. **(12)**

(c) The incidence of a certain disease is such that, on the average, 20% of the workers suffer from it. If 10 workers are selected at random, find the probability that **($14\frac{2}{3}$)**

(i) exactly 2 workers suffer from the disease,

(ii) not mod than 2 workers suffer from the disease.

(d) Explain the central limit theorem. **(8)**

Contd P/2

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3. (a) What are the reasons for sampling? **(6)**

(b) Explain systematic random sampling and cluster sampling. **(14)**

(c) If a set of measurements are normally distributed, what percentage of these differ from the mean by (i) more than half the standard deviation, (ii) less than three quarters of the standard deviation? **(14)**

(d) The Greater Pittsburgh area chamber of commerce wants to estimate the mean time workers who are employed in the downtown area spend getting to work. A sample of 15 workers reveals the following number of minutes traveled. **($12\frac{2}{3}$)**

29, 38, 38, 33, 38, 21, 45, 34, 40, 37, 37, 42, 30, 29, 35.

Develop a 98% confidence interval for the population mean. Interpret the result.

4. (a) List the four levels of measurement and explain each with an example. **(12)**

(b) What are advantages of cumulative frequency distribution over frequency polygon?

(c) State the 'Empirical Rule'. **(6)**

(d) Four biologists, two economists, three agronomists and one physician are working in a certain organization. A four-member team is to be formed for a certain purpose. Find the probability that the team will include (i) at least one agronomist, (ii) the physician. **($4\frac{2}{3}$)**

(e) An urn contains 12 white, 10 black and 8 red marbles. Another urn contains 10 white, 9 black and 10 red marbles. One marble is randomly drawn from each urn; find the probability that (i) both the marbles will be white (ii) both marbles will be of same colour. **(12)**

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

5. (a) A commonly prescribed drug for relieving nervous tension is believed to be only 60% effective. Experimental results with a new drug administered to a random sample of 100 adults who were suffering from nervous tension show that 70 received relief. Is this sufficient evidence to conclude that the new drug is superior to the one commonly prescribed? Use a 0.05 level of significance. **(15)**

Contd P/3

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Contd ... Q. No. 5

(b) A random sample of size $n_1 = 25$, taken from a normal population with a standard deviation $\sigma_1 = 5.2$ has a mean $\overline{C}_1 = 81$. A second random sample of size $n_2 = 36$, taken from a different normal population with a standard deviation $\sigma_2 = 3.4$, has a mean $\overline{C}_2 = 76$. Test the hypothesis that $\mu_1 = \mu_2$ against the alternative, $\mu_1 \neq \mu_2$. Use 0.05 level of significance. **(15)**

(c) Define Type I and Type II errors. Explain how sample size influences the amount of errors. **(4+12⅔)**

6. (a) A soft-drink machine at a steak house is regulated so that the amount of drink dispensed is approximately normally distributed with a mean of 200 millimeters and a standard deviation of 15 millimeters. The machine is checked periodically by taking a sample of 9 drinks and computing the average content. If $\overline{x}$ falls in the interval $191 < \overline{x} < 209$, the machine is thought to be operating satisfactorily; otherwise, we conclude that $\mu \neq 200$ milliliters. (i) Find the probability of committing a type I error when $\mu = 200$ milliliters (ii) Find the probability of committing a type II error when $\mu = 215$ milliliters. **(15)**

(b) Six different machines are considered for use in manufacturing rubber seals. The machines are being compared with respect to tensile strength of the product. A random sample of five seals from each machine is used to determine whether the mean tensile strength varies from machine to machine. The following are the tensile-strength measurements in kilograms per square centimeter $\times 10^{-1}$. **(20⅔)**

Machine

1	2	3	4	5	6
17.5	16.4	20.3	14.6	17.5	18.3
16.9	19.2	15.7	16.7	19.2	16.2
15.8	17.7	17.8	20.8	16.5	17.5
18.6	15.4	18.9	18.9	20.5	20.1
17.4	16.2	18.2	17.8	19.2	19.6

Perform the analysis of variance at the 0.05 level of significance and indicate whether or not the mean tensile strengths differ significantly for the six machines.

(c) Write a short note on the applications of ANOVA technique. **(11)**

Contd P/4

IPE 207

7. (a) Scientists in the Department of Plant Pathology at Virginia Tech devised an experiment in which 5 different treatments were applied to 6 different locations in an apple orchard to determine if there were significant differences in growth among the treatments. Treatments 1 through 4 represent different herbicides and treatment 5 represents a control. The growth period was from May to November in 1982, and the amounts of new growth, measured in centimeters, for samples selected from the 6 locations in the orchard were recorded as follows:

Locations

Treatment	1	2	3	4	5	6
1	455	72	61	215	695	501
2	622	82	444	170	437	134
3	695	56	50	443	701	373
4	607	650	493	257	490	262
5	388	263	185	103	518	622

Perform an analysis of variance, separating out the treatment, location, and error sum of squares. Determine if there are significant differences among the treatment means. Use 0.05 level of significance. **($30\frac{2}{3}$)**

(b) Define moment generating function. Determine mean of Binomial distribution using moment generating function. **(16)**

8. (a) Explain the factors that determine the sample size. **(10)**

(b) Distinguish between regression and correlation. **(10)**

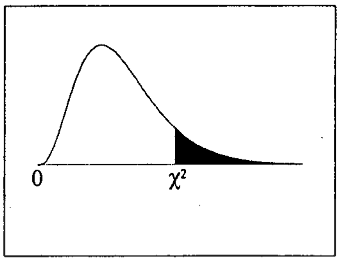
(c) Mr. James McWhinney, president of Daniel-James Financial Services, believes there is a relationship between the number of client contacts and dollar amount of sales. To document this assertion, Mr. McWhiinney gathered the following sample information. The X column indicates the number of client contacts last month and the Y column shows the value of sales ($ thousands) last for each client sampled. **($26\frac{2}{3}$)**

Number of contents (X)	Sales ($ thousands) Y	Number of contents (X)	Sales ($ thousands) Y
14	24	23	30
12	14	48	90
20	28	50	85
16	30	55	120
46	80	50	110

(i) Determine the regression equation. (ii) Determine the estimated sales if 40 contacts are made.

=5=

Chi-Square Distribution Table



The shaded area is equal to α for $\chi^2 = \chi^2_\alpha$.

df	$\chi^2_{.995}$	$\chi^2_{.990}$	$\chi^2_{.975}$	$\chi^2_{.950}$	$\chi^2_{.900}$	$\chi^2_{.100}$	$\chi^2_{.050}$	$\chi^2_{.025}$	$\chi^2_{.010}$	$\chi^2_{.005}$
1	0.000	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.833	15.086	16.750
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14.449	16.812	18.548
7	0.989	1.239	1.690	2.167	2.833	12.017	14.067	16.013	18.475	20.278
8	1.344	1.646	2.180	2.733	3.490	13.362	15.507	17.535	20.090	21.955
9	1.735	2.088	2.700	3.325	4.168	14.684	16.919	19.023	21.666	23.589
10	2.156	2.558	3.247	3.940	4.865	15.987	18.307	20.483	23.209	25.188
11	2.603	3.053	3.816	4.575	5.578	17.275	19.675	21.920	24.725	26.757
12	3.074	3.571	4.404	5.226	6.304	18.549	21.026	23.337	26.217	28.300
13	3.565	4.107	5.009	5.892	7.042	19.812	22.362	24.736	27.688	29.819
14	4.075	4.660	5.629	6.571	7.790	21.064	23.685	26.119	29.141	31.319
15	4.601	5.229	6.262	7.261	8.547	22.307	24.996	27.488	30.578	32.801
16	5.142	5.812	6.908	7.962	9.312	23.542	26.296	28.845	32.000	34.267
17	5.697	6.408	7.564	8.672	10.085	24.769	27.587	30.191	33.409	35.718
18	6.265	7.015	8.231	9.390	10.865	25.989	28.869	31.526	34.805	37.156
19	6.844	7.633	8.907	10.117	11.651	27.204	30.144	32.852	36.191	38.582
20	7.434	8.260	9.591	10.851	12.443	28.412	31.410	34.170	37.566	39.997
21	8.034	8.897	10.283	11.591	13.240	29.615	32.671	35.479	38.932	41.401
22	8.643	9.542	10.982	12.338	14.041	30.813	33.924	36.781	40.289	42.796
23	9.260	10.196	11.689	13.091	14.848	32.007	35.172	38.076	41.638	44.181
24	9.886	10.856	12.401	13.848	15.659	33.196	36.415	39.364	42.980	45.559
25	10.520	11.524	13.120	14.611	16.473	34.382	37.652	40.646	44.314	46.928
26	11.160	12.198	13.844	15.379	17.292	35.563	38.885	41.923	45.642	48.290
27	11.808	12.879	14.573	16.151	18.114	36.741	40.113	43.195	46.963	49.645
28	12.461	13.565	15.308	16.928	18.939	37.916	41.337	44.461	48.278	50.993
29	13.121	14.256	16.047	17.708	19.768	39.087	42.557	45.722	49.588	52.336
30	13.787	14.953	16.791	18.493	20.599	40.256	43.773	46.979	50.892	53.672
40	20.707	22.164	24.433	26.509	29.051	51.805	55.758	59.342	63.691	66.766
50	27.991	29.707	32.357	34.764	37.689	63.167	67.505	71.420	76.154	79.490
60	35.534	37.485	40.482	43.188	46.459	74.397	79.082	83.298	88.379	91.952
70	43.275	45.442	48.758	51.739	55.329	85.527	90.531	95.023	100.425	104.215
80	51.172	53.540	57.153	60.391	64.278	96.578	101.879	106.629	112.329	116.321
90	59.196	61.754	65.647	69.126	73.291	107.565	113.145	118.136	124.116	128.299
100	67.328	70.065	74.222	77.929	82.358	118.498	124.342	129.561	135.807	140.169

=6=

Table entry for p is the critical value F^* with probability p lying to its right.

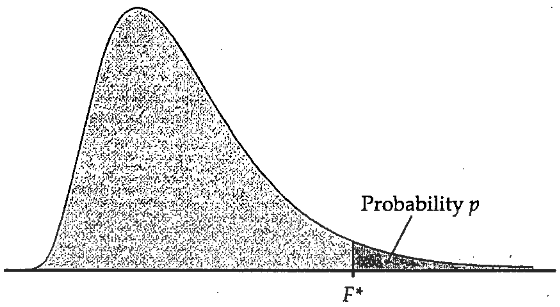


TABLE E

F critical values

Degrees of freedom in the denominator	p	1	2	3	4	5	6	7	8	9
		Degrees of freedom in the numerator								
1	.100	39.86	49.50	53.59	55.83	57.24	58.20	58.91	59.44	59.86
	.050	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54
	.025	647.79	799.50	864.16	899.58	921.85	937.11	948.22	956.66	963.28
	.010	4052.2	4999.5	5403.4	5624.6	5763.6	5859.0	5928.4	5981.1	6022.5
	.001	405284	500000	540379	562500	576405	585937	592873	598144	602284
2	.100	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38
	.050	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
	.025	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39
	.010	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39
	.001	998.50	999.00	999.17	999.25	999.30	999.33	999.36	999.37	999.39
3	.100	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24
	.050	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
	.025	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47
	.010	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35
	.001	167.03	148.50	141.11	137.10	134.58	132.85	131.58	130.62	129.86
4	.100	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94
	.050	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
	.025	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90
	.010	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66
	.001	74.14	61.25	56.18	53.44	51.71	50.53	49.66	49.00	48.47
5	.100	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32
	.050	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
	.025	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68
	.010	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16
	.001	47.18	37.12	33.20	31.09	29.75	28.83	28.16	27.65	27.24
6	.100	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96
	.050	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
	.025	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52
	.010	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98
	.001	35.51	27.00	23.70	21.92	20.80	20.03	19.46	19.03	18.69
7	.100	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72
	.050	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
	.025	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82
	.010	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72
	.001	29.25	21.69	18.77	17.20	16.21	15.52	15.02	14.63	14.33

Table entry for p is the critical value F^* with probability p lying to its right.

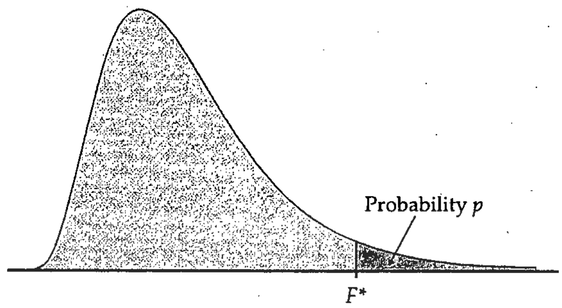


TABLE E

F critical values (continued)

Degrees of freedom in the numerator										
10	12	15	20	25	30	40	50	60	120	1000
60.19	60.71	61.22	61.74	62.05	62.26	62.53	62.69	62.79	63.06	63.30
241.88	243.91	245.95	248.01	249.26	250.10	251.14	251.77	252.20	253.25	254.19
968.63	976.71	984.87	993.10	998.08	1001.4	1005.6	1008.1	1009.8	1014.0	1017.7
6055.8	6106.3	6157.3	6208.7	6239.8	6260.6	6286.8	6302.5	6313.0	6339.4	6362.7
605621	610668	615764	620908	624017	626099	628712	630285	631337	633972	636301
9.39	9.41	9.42	9.44	9.45	9.46	9.47	9.47	9.47	9.48	9.49
19.40	19.41	19.43	19.45	19.46	19.46	19.47	19.48	19.48	19.49	19.49
39.40	39.41	39.43	39.45	39.46	39.46	39.47	39.48	39.48	39.49	39.50
99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48	99.48	99.49	99.50
999.40	999.42	999.43	999.45	999.46	999.47	999.47	999.48	999.48	999.49	999.50
5.23	5.22	5.20	5.18	5.17	5.17	5.16	5.15	5.15	5.14	5.13
8.79	8.74	8.70	8.66	8.63	8.62	8.59	8.58	8.57	8.55	8.53
14.42	14.34	14.25	14.17	14.12	14.08	14.04	14.01	13.99	13.95	13.91
27.23	27.05	26.87	26.69	26.58	26.50	26.41	26.35	26.32	26.22	26.14
129.25	128.32	127.37	126.42	125.84	125.45	124.96	124.66	124.47	123.97	123.53
3.92	3.90	3.87	3.84	3.83	3.82	3.80	3.80	3.79	3.78	3.76
5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.70	5.69	5.66	5.63
8.84	8.75	8.66	8.56	8.50	8.46	8.41	8.38	8.36	8.31	8.26
14.55	14.37	14.20	14.02	13.91	13.84	13.75	13.69	13.65	13.56	13.47
48.05	47.41	46.76	46.10	45.70	45.43	45.09	44.88	44.75	44.40	44.09
3.30	3.27	3.24	3.21	3.19	3.17	3.16	3.15	3.14	3.12	3.11
4.74	4.68	4.62	4.56	4.52	4.50	4.46	4.44	4.43	4.40	4.37
6.62	6.52	6.43	6.33	6.27	6.23	6.18	6.14	6.12	6.07	6.02
10.05	9.89	9.72	9.55	9.45	9.38	9.29	9.24	9.20	9.11	9.03
26.92	26.42	25.91	25.39	25.08	24.87	24.60	24.44	24.33	24.06	23.82
2.94	2.90	2.87	2.84	2.81	2.80	2.78	2.77	2.76	2.74	2.72
4.06	4.00	3.94	3.87	3.83	3.81	3.77	3.75	3.74	3.70	3.67
5.46	5.37	5.27	5.17	5.11	5.07	5.01	4.98	4.96	4.90	4.86
7.87	7.72	7.56	7.40	7.30	7.23	7.14	7.09	7.06	6.97	6.89
18.41	17.99	17.56	17.12	16.85	16.67	16.44	16.31	16.21	15.98	15.77
2.70	2.67	2.63	2.59	2.57	2.56	2.54	2.52	2.51	2.49	2.47
3.64	3.57	3.51	3.44	3.40	3.38	3.34	3.32	3.30	3.27	3.23
4.76	4.67	4.57	4.47	4.40	4.36	4.31	4.28	4.25	4.20	4.15
6.62	6.47	6.31	6.16	6.06	5.99	5.91	5.86	5.82	5.74	5.66
14.08	13.71	13.32	12.93	12.69	12.53	12.33	12.20	12.12	11.91	11.72

(Continued)

=8=

TABLE E

F critical values (continued)

Degrees of freedom in the denominator	p	1	2	3	4	5	6	7	8	9
		Degrees of freedom in the numerator								
8	.100	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56
	.050	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
	.025	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36
	.010	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91
	.001	25.41	18.49	15.83	14.39	13.48	12.86	12.40	12.05	11.77
9	.100	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44
	.050	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
	.025	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03
	.010	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35
	.001	22.86	16.39	13.90	12.56	11.71	11.13	10.70	10.37	10.11
10	.100	3.29	2.92	2.73	2.61	2.52	2.46	2.41	2.38	2.35
	.050	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
	.025	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78
	.010	10.04	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94
	.001	21.04	14.91	12.55	11.28	10.48	9.93	9.52	9.20	8.96
11	.100	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.30	2.27
	.050	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
	.025	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59
	.010	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63
	.001	19.69	13.81	11.56	10.35	9.58	9.05	8.66	8.35	8.12
12	.100	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21
	.050	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
	.025	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44
	.010	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39
	.001	18.64	12.97	10.80	9.63	8.89	8.38	8.00	7.71	7.48
13	.100	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16
	.050	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
	.025	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31
	.010	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19
	.001	17.82	12.31	10.21	9.07	8.35	7.86	7.49	7.21	6.98
14	.100	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12
	.050	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
	.025	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21
	.010	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03
	.001	17.14	11.78	9.73	8.62	7.92	7.44	7.08	6.80	6.58
15	.100	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09
	.050	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
	.025	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12
	.010	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89
	.001	16.59	11.34	9.34	8.25	7.57	7.09	6.74	6.47	6.26
16	.100	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.06
	.050	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
	.025	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05
	.010	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78
	.001	16.12	10.97	9.01	7.94	7.27	6.80	6.46	6.19	5.98
17	.100	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03
	.050	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
	.025	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98
	.010	8.40	6.11	5.19	4.67	4.34	4.10	3.93	3.79	3.68
	.001	15.72	10.66	8.73	7.68	7.02	6.56	6.22	5.96	5.75

=9=

TABLE E

F critical values (continued)

Degrees of freedom in the numerator

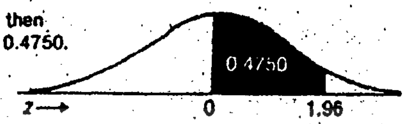
10	12	15	20	25	30	40	50	60	120	1000
2.54	2.50	2.46	2.42	2.40	2.38	2.36	2.35	2.34	2.32	2.30
3.35	3.28	3.22	3.15	3.11	3.08	3.04	3.02	3.01	2.97	2.93
4.30	4.20	4.10	4.00	3.94	3.89	3.84	3.81	3.78	3.73	3.68
5.81	5.67	5.52	5.36	5.26	5.20	5.12	5.07	5.03	4.95	4.87
11.54	11.19	10.84	10.48	10.26	10.11	9.92	9.80	9.73	9.53	9.36
2.42	2.38	2.34	2.30	2.27	2.25	2.23	2.22	2.21	2.18	2.16
3.14	3.07	3.01	2.94	2.89	2.86	2.83	2.80	2.79	2.75	2.71
3.96	3.87	3.77	3.67	3.60	3.56	3.51	3.47	3.45	3.39	3.34
5.26	5.11	4.96	4.81	4.71	4.65	4.57	4.52	4.48	4.40	4.32
9.89	9.57	9.24	8.90	8.69	8.55	8.37	8.26	8.19	8.00	7.84
2.32	2.28	2.24	2.20	2.17	2.16	2.13	2.12	2.11	2.08	2.06
2.98	2.91	2.85	2.77	2.73	2.70	2.66	2.64	2.62	2.58	2.54
3.72	3.62	3.52	3.42	3.35	3.31	3.26	3.22	3.20	3.14	3.09
4.85	4.71	4.56	4.41	4.31	4.25	4.17	4.12	4.08	4.00	3.92
8.75	8.45	8.13	7.80	7.60	7.47	7.30	7.19	7.12	6.94	6.78
2.25	2.21	2.17	2.12	2.10	2.08	2.05	2.04	2.03	2.00	1.98
2.85	2.79	2.72	2.65	2.60	2.57	2.53	2.51	2.49	2.45	2.41
3.53	3.43	3.33	3.23	3.16	3.12	3.06	3.03	3.00	2.94	2.89
4.54	4.40	4.25	4.10	4.01	3.94	3.86	3.81	3.78	3.69	3.61
7.92	7.63	7.32	7.01	6.81	6.68	6.52	6.42	6.35	6.18	6.02
2.19	2.15	2.10	2.06	2.03	2.01	1.99	1.97	1.96	1.93	1.91
2.75	2.69	2.62	2.54	2.50	2.47	2.43	2.40	2.38	2.34	2.30
3.37	3.28	3.18	3.07	3.01	2.96	2.91	2.87	2.85	2.79	2.73
4.30	4.16	4.01	3.86	3.76	3.70	3.62	3.57	3.54	3.45	3.37
7.29	7.00	6.71	6.40	6.22	6.09	5.93	5.83	5.76	5.59	5.44
2.14	2.10	2.05	2.01	1.98	1.96	1.93	1.92	1.90	1.88	1.85
2.67	2.60	2.53	2.46	2.41	2.38	2.34	2.31	2.30	2.25	2.21
3.25	3.15	3.05	2.95	2.88	2.84	2.78	2.74	2.72	2.66	2.60
4.10	3.96	3.82	3.66	3.57	3.51	3.43	3.38	3.34	3.25	3.18
6.80	6.52	6.23	5.93	5.75	5.63	5.47	5.37	5.30	5.14	4.99
2.10	2.05	2.01	1.96	1.93	1.91	1.89	1.87	1.86	1.83	1.80
2.60	2.53	2.46	2.39	2.34	2.31	2.27	2.24	2.22	2.18	2.14
3.15	3.05	2.95	2.84	2.78	2.73	2.67	2.64	2.61	2.55	2.50
3.94	3.80	3.66	3.51	3.41	3.35	3.27	3.22	3.18	3.09	3.02
6.40	6.13	5.85	5.56	5.38	5.25	5.10	5.00	4.94	4.77	4.62
2.06	2.02	1.97	1.92	1.89	1.87	1.85	1.83	1.82	1.79	1.76
2.54	2.48	2.40	2.33	2.28	2.25	2.20	2.18	2.16	2.11	2.07
3.06	2.96	2.86	2.76	2.69	2.64	2.59	2.55	2.52	2.46	2.40
3.80	3.67	3.52	3.37	3.28	3.21	3.13	3.08	3.05	2.96	2.88
6.08	5.81	5.54	5.25	5.07	4.95	4.80	4.70	4.64	4.47	4.33
2.03	1.99	1.94	1.89	1.86	1.84	1.81	1.79	1.78	1.75	1.72
2.49	2.42	2.35	2.28	2.23	2.19	2.15	2.12	2.11	2.06	2.02
2.99	2.89	2.79	2.68	2.61	2.57	2.51	2.47	2.45	2.38	2.32
3.69	3.55	3.41	3.26	3.16	3.10	3.02	2.97	2.93	2.84	2.76
5.81	5.55	5.27	4.99	4.82	4.70	4.54	4.45	4.39	4.23	4.08
2.00	1.96	1.91	1.86	1.83	1.81	1.78	1.76	1.75	1.72	1.69
2.45	2.38	2.31	2.23	2.18	2.15	2.10	2.08	2.06	2.01	1.97
2.92	2.82	2.72	2.62	2.55	2.50	2.44	2.41	2.38	2.32	2.26
3.59	3.46	3.31	3.16	3.07	3.00	2.92	2.87	2.83	2.75	2.66
5.58	5.32	5.05	4.78	4.60	4.48	4.33	4.24	4.18	4.02	3.87

(*Continued*)

=10=

B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.

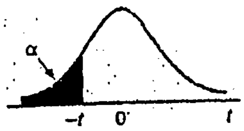


z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4954
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

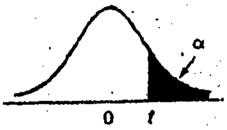
=||=

B.2 Student's *t* Distribution

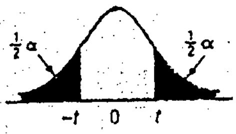
Confidence interval



Left-tailed test



Right-tailed test



Two-tailed test

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.554	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

(continued)

L-2/T-2/IPE **Date : 20/07/2016**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2014-2015

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

1. (a) Explain nominal-level data and ordinal-level data. **(14)**

(b) Explain the frequency polygon and cumulative frequency distribution. **(12)**

(c) An MBA applies for a job in the two firms, X and Y. The probability of his being selected in firm X is 0.7 and of being rejected in firm Y is 0.5. The probability at least one of his applications being rejected is 0.6. What is the probability that he will be selected in one of the firms? **($15\frac{2}{3}$)**

(d) Mean is unduly affected by unusually large or small values. Explain. **(5)**

2. (a) A manufacturing firm is engaged in the production of steel pipes in its three plants with a daily production of 1000, 1500 and 2500 units respectively. According to the past experience, it is known that the fractions of defective pipes produced by the three plants are respectively 0.04, 0.09 and 0.07. If a pipe is selected from a day's total production and found to be defective, find out (i) from which plant the defective pipe has come, and (ii) what is the probability that it has come from the second plant? **(16)**

(b) In a certain locality, half of the households is known to use a particular brand of soap. In a household survey, samples of 10 households are allotted to each investigator and 2048 investigators are appointed for the survey. How many investigators are likely to report: (i) 3 users (ii) not more than 3 users, and (iii) at least 4 users? **($18\frac{2}{3}$)**

(c) The probability distribution of x, the number of imperfections per 10 meters of a synthetic fabric is continuous rolls of uniform width, is given by **(12)**

x	0	1	2	3	4
f(x)	0.41	0.37	0.16	0.05	0.01

Find the expected number of imperfections and variance.

3. (a) Explain the characteristics of Hypergeometric distribution. **(10)**

(b) Prove that both the mean and variance of the Poisson distribution $P(X, \lambda t)$ are λt. **(20)**

(c) For a binomial distribution, mean is 6 and standard deviation is $\sqrt{2}$, find n, p and q. **($16\frac{2}{3}$)**

Contd P/2

IPE 207

4. (a) Describe the Cluster sampling method. **(12)**

   (b) Explain Central limit theorem. **(8)**

   (c) Assuming that the height distribution of a group of men is normal, find the mean and standard deviation, given that 84 percent of the men have height less than 65.2 inches and 68 percent have heights between 65.2 and 62.5 inches. **($14\frac{2}{3}$)**

   (d) The Crosselt Trucking company claims that the mean weight of their delivery trucks when they are fully loaded is 6000 pounds and the standard deviation is 150 pounds. Assume that the population follows the normal distribution. Forty trucks are randomly selected and weighed. Within what limits will 95 percent of the sample means occur? **(12)**

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

Assume reasonable values for missing data if any.

5. (a) Describe the characteristics of the F distribution with necessary figures. **($10\frac{2}{3}$)**

   (b) Suppose, a consumer advocacy group would like to conduct a survey to find the proportion p of consumers who bought the newest generation of an MP3 player and were happy with their purchase. **(8+8)**

   (i) How large a sample n should they take to estimate p with 2% margin of error and 90% confidence?

   (ii) The advocacy group took a random sample of 1000 consumers who recently purchased this MP3 player and found that 400 were happy with their purchase. Find a 95% confidence interval for p.

   (c) A new casino game involves rolling 3 dice. The winnings are directly proportional to the total number of sixes rolled. Suppose a gambler plays the game 100 times, with the following observed counts: **(20)**

Number of Sixes	Number of Rolls
0	48
1	35
2	15
3	2

The casino becomes suspicious of the gambler and wishes to determine whether the dice are fair. What do you conclude on whether the dice are fair given that 3 dice are independent? Use the 0.05 significance level.

Contd P/3

IPE 207

6. (a) A study was made by a retail merchant to determine the relation between weekly advertising expenditures and sales. The following data were recorded:

Advertising Costs ($)	Sales ($)
40	385
20	400
25	395
20	365
30	475
50	440
40	490
20	420
50	560
40	525
25	480
50	510

Required:

(i) Find the equation of the regression line to predict weekly sales from advertising expenditures. Show all necessary calculations. **(15)**

(ii) Estimate the weekly sales when advertising costs are $35. **(5)**

(iii) Find the coefficient of determination, R^2. What conclusion can you draw from the value of R^2? **(5)**

(iv) Determine the confidence interval if the confidence level is set at 95%. Use the information of 6(i)-6(ii) to complete your calculation. **(5)**

(b) Let X be a random variable with the density function **($16\frac{2}{3}$)**

$$f(x) = x, \quad 0 < x < 1$$
$$= 0, \quad \text{otherwise}$$

Find the moment generating function for X.

7. (a) Recently airlines cut services, such as meals and snacks during flights, and started charging for checked luggage. A group of four carries hired some students from the Department of Industrial and Production Engineering (IPE) at Bangladesh University of Engineering and Technology (BUET) to survey passengers regarding their level of satisfaction with a recent flight. The survey included questions on ticketing, boarding, in-flight service, baggage handling, schedule maintaining, pilot communication, safety instructions, and so forth. Twenty-five questions offered a range of possible answers: excellent, good, fair, or poor. A response of excellent was given a score of 4, good a score of 3, fair a score of 2, and poor a score of 1. These responses were then totaled, so the total score was an indication of the satisfaction with the flight. The greater the score, the higher the level of satisfaction with the service. The highest possible score was 1000. The research group from the Department of Industrial and Production Engineering randomly selected and surveyed passengers from the four airlines. Below is the sample information. **(30)**

Contd P/4

IPE 207

Contd ... Q. No. 7(a)

Novo-X	United-X	Regent-Y	GMG-Y
94	75	70	68
90	68	73	70
85	77	76	72
80	83	78	65
	88	80	74
		68	65
		65	

Is there a difference in the mean satisfaction level among the four airlines? Use the 0.01 significance level.

(b) 'After ANOVA analysis, confidence intervals can be used to test and interpret differences between pairs of population means' – Do you agree with this statement? Justify your answer by picking and analyzing any two airlines information from 7(a). **($16\frac{2}{3}$)**

8. (a) The Edison Electric Institute has published figures on the annual number of kilowatt hours expended by various home appliances. It is claimed that a vacuum cleaner expends an average of 46 kilowatt hours per year. If a random sample of 12 homes included in a planned study indicates that vacuum cleaners expend an average of 42 kilowatt hours per year with a standard deviation of 11.9 kilowatt hours, does this suggest at the 0.05 level of significance that vacuum cleaners expend, on the average, less than 46 kilowatt hours annually? Assume the population of kilowatt hours to be normal. **($16\frac{2}{3}$)**

(b) A manufacturer has developed a new fishing line, which he claims has a mean breaking strength of 15 kilograms with a standard deviation of 0.5 kilogram. To test the hypothesis that p = 15 kilograms against the alternative that p < 15 kilograms, a random sample of 50 lines will be tested. The critical region is defined to be $\bar{x} < 14.9$. Find the probability of committing a type I error. **(15)**

(c) Mary Jo Fitzpatrick is the vice president for Nursing Services at St. Luke's Memorial Hospital. Recently she noticed in the job posting for nurses that those that are unionized seem to offer higher wages. She decided to investigate and gathered the following information. **(15)**

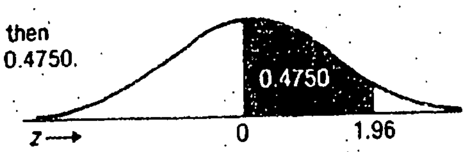
Group	Mean wage	Population standard deviation	Sample size
Union	\$20.75	\$2.25	40
Nonunion	\$19.80	\$1.90	45

Would it be reasonable for the vice president to conclude that union nurses earn more? Use the 0.02 significance level. What is the *p*-value?

Appendix B: Tables

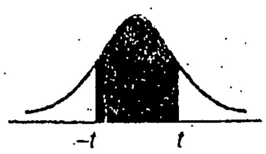
B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.

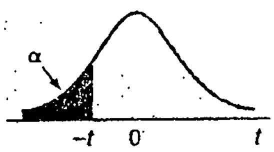


z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

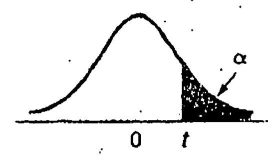
B.2 Student's *t* Distribution



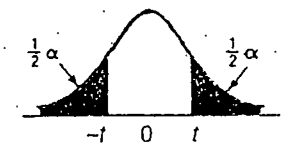
Confidence interval



Left-tailed test



Right-tailed test



Two-tailed test

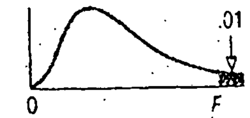
	Confidence Intervals, *c*					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.457	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.554	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

(contin

B.4 Critical Values of the *F* Distribution at a 5 Percent Level of Significance

Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator															
	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72
5	6.61	5.79	5.41	5.19	5.05	4.95	4.86	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39

B.4 Critical Values of the *F* Distribution at a 1 Percent Level of Significance (*concluded*)



Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator															
	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	4052	5000	5403	5625	5764	5859	5928	5981	6022	6056	6106	6157	6209	6235	6261	6287
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.4	99.4	99.5	99.5	99.5
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	27.1	26.9	26.7	26.6	26.5	26.4
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.4	14.2	14.0	13.9	13.8	13.7
5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.89	9.72	9.55	9.47	9.38	9.29
6	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.31	7.23	7.14
7	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.07	5.99	5.91
8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.28	5.20	5.12
9	10.5	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.73	4.65	4.57
10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.33	4.25	4.17
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.02	3.94	3.86
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.78	3.70	3.62
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.59	3.51	3.43
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.43	3.35	3.27
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.29	3.21	3.13
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.18	3.10	3.02
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.08	3.00	2.92
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	3.00	2.92	2.84
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.92	2.84	2.76
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.86	2.78	2.69
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.80	2.72	2.64
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.75	2.67	2.58
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.70	2.62	2.54
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.66	2.58	2.49
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.62	2.54	2.45
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.47	2.39	2.30
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.29	2.20	2.11
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.12	2.03	1.94
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.95	1.86	1.76
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.79	1.70	1.59

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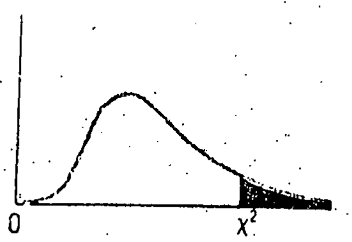
Appendix B

B.3 Critical Values of Chi-Square

This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

Degrees of Freedom, *df*	Right-Tail Area			
	0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000

L-2/T-2/IPE **Date : 08/07/2015**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2013-2014

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

1. (a) Explain ordinal-level data and ratio-level data. **(14)**

(b) Explain relative frequency distribution and cumulative frequency distribution. **(12)**

(c) Two computers A and B are to be marketed. A salesman who is assigned a job of finding customers for them has 60 percent and 40 percent chances respectively of succeeding in case of computers A and B. The computers can be sold independently. Given that he was able to sell at least one computer, what is the probability that the computer A has been sold? **($20\frac{2}{3}$)**

2. (a) In a Gambling game, a woman is paid \$3 if she draws a jack or a queen and \$5 if she draws a king or an ace from an ordinary deck of 52 playing cards. If she draws any other card, she loses. How much should she pay to play if the game is fair? **(12)**

(b) If a machine is set up correctly it produces 90 percent good items, if it is incorrectly setup then it produces 10 percent good items. Chances for a setting to be correct and incorrect are in the ratio of 7 : 3. After a setting is made, the first two items produced are found to be good items. What is the chance that the setting was correct? **(14)**

(c) A manufacturing firm receives shipments of machine parts from two suppliers A and B. Currently, 65 percent of parts are purchased from supplier A and the remaining from supplier B. The past record shows that 2 percent of the parts supplied by A are found defective, whereas 5 percent of the parts supplied by B are found defective. On a particular day the machine breaks down because a defective part is fitted to it. Given the information that the part was bad, using Baye's theorem find the probability that it was supplied by supplier B. **($20\frac{2}{3}$)**

3. (a) Suppose, on an average, one house in 1000, in a certain town, has a fire during the year. If there are 2000 houses, what is the probability that (i) exactly 3 houses, (ii) more than 2 houses will have fire during the year? **(16)**

(b) Explain the Properties of Poisson Process. **(10)**

Contd P/2

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Contd … Q. No. 3

(c) A government task force suspects that some manufacturing companies are in violation of federal pollution regulations with regard to dumping a certain type of product. Twenty firms are under suspicion but all cannot be inspected. Suppose that 3 of the firms are in violation. **($20\frac{2}{3}$)**

(i) What is the probability that inspection of 5 firms finds no violations?

(ii) What is the probability that the plan above will find two violations?

4. (a) What do you mean by Nonparametric methods. **(6)**

(b) Explain the limitations of Chi-Square test. **(15)**

(c) The bank credit card department of Carollna Bank knows from experience that 5 percent of the card holders have had some high school, 15 percent have completed high school, 25 percent have had some college, and 55 percent have completed college. Of the 500 card holders whose cards, have been called in for failure to pay their charges this month, 50 had some high school, 100 had completed high school, 190 had some college, and 160 had completed college. Can we conclude that the distribution of card holders who do not pay their charges is different from all others? Use the .01 significance level. **($25\frac{2}{3}$)**

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

5. (a) Describe the reasons for sampling. What do you understand by stratified random sampling? **(12+5=17)**

(b) Briefly explain the central limit theorem. **($7\frac{2}{3}$)**

(c) What are the factors influencing the appropriate sample size? **(6)**

(d) Marty Rowatti recently assumed the position of director of the YMCA of South Jersey. He would like some current data on how long current members of YMCA have been members. To investigate, suppose he selects a random sample of 40 current members. The mean length of membership of those included in the sample is 8.32 years and the standard deviation is 3.07 years. **(16)**

(i) What is the mean of the population?

(ii) Develop a 90% confidence interval for the population mean.

(iii) The previous director, in the summary report she prepared as she retired, indicated the mean length of membership was now "almost 10 years." Does the sample information substantiate this claim? Cite evidence.

Contd ………. P/3

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6. (a) Define the following terms- **(5×3=15)**

   (i) Hypothesis testing

   (ii) Level of significance

   (iii) Test statistic

   (iv) Critical value

   (v) P value

   (b) Explain type-I error with an example. **($7\frac{2}{3}$)**

   (c) Ms. Lisa is the budget director for Nexus Inc. She would like to compare the daily travel expenses for the sales staff and the audit staff. She collected the following sample information. **(24)**

Sales ($)	131	135	146	165	136	142	
Audit ($)	130	102	129	143	149	120	139

   At the 0.10 significance level, can she conclude that the mean daily expenses are greater for the sales staff than the audit staff? What is the p-value?

7. (a) Explain the characteristics of the F distribution. **($11\frac{2}{3}$)**

   (c) Recently four airlines have surveyed random passengers regarding their level of satisfaction with a recent flight. The sample scores are given below. The highest possible score was 100. Is there a difference in the mean satisfaction level among the four airlines? Use 0.01 significance level. **(35)**

Eastern	TWA	Northern	Ozark
94	75	70	68
90	68	73	70
85	77	76	72
80	83	78	65
	88	80	74
		68	65
		65	

8. (a) Define coefficient of correlation. Write down the characteristics of coefficient of correlation. **(12)**

   (b) What is the significance of coefficient of determination? **($4\frac{2}{3}$)**

   (c) The National Highway Association is studying the relationship between the number of bidders on a highway project and the winning (lowest) bid for the project. The collected data are as follows. Determine the regression equation and the coefficient of determination. Interpret your answers. **(30)**

Contd P/4

= 4 =

IPE 207

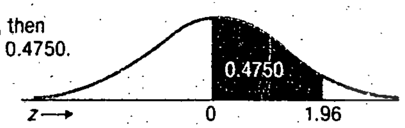
Contd ... Q. No. 8(b)

Project	No. of Bidders, X	Winning Bid ($ millions), Y	Project	No. of Bidders, X	Winning Bid ($ millions), Y
1	9	5.1	9	6	10.3
2	9	8.0	10	6	8.0
3	3	9.7	11	4	8.8
4	10	7.8	12	7	9.4
5	5	7.7	13	7	8.6
6	10	5.5	14	7	8.1
7	7	8.3	15	6	7.8
8	11	5.5			

Appendix B: Tables

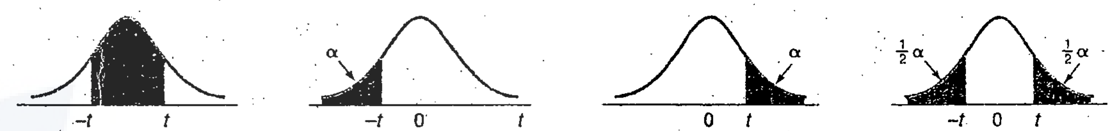
B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

B.2 Student's t Distribution



Confidence interval | Left-tailed test | Right-tailed test | Two-tailed test

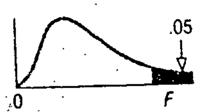
	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.654	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

(continued)

Appendix B

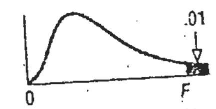
B.4 Critical Values of the *F* Distribution at a 5 Percent Level of Significance



Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator: 1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39

Appendix B

B.4 Critical Values of the *F* Distribution at a 1 Percent Level of Significance (*concluded*)



Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator: 1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	4052	5000	5403	5625	5764	5859	5928	5981	6022	6056	6106	6157	6209	6235	6261	6287
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.4	99.4	99.5	99.5	99.5
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	27.1	26.9	26.7	26.6	26.5	26.4
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.4	14.2	14.0	13.9	13.8	13.7
5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.89	9.72	9.55	9.47	9.38	9.29
6	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.31	7.23	7.14
7	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.07	5.99	5.91
8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.28	5.20	5.12
9	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.73	4.65	4.57
10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.33	4.25	4.17
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.02	3.94	3.86
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.78	3.70	3.62
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.59	3.51	3.43
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.43	3.35	3.27
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.29	3.21	3.13
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.18	3.10	3.02
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.08	3.00	2.92
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	3.00	2.92	2.84
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.92	2.84	2.76
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.86	2.78	2.69
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.80	2.72	2.64
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.75	2.67	2.58
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.70	2.62	2.54
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.66	2.58	2.49
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.62	2.54	2.45
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.47	2.39	2.30
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.29	2.20	2.11
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.12	2.03	1.94
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.95	1.86	1.76
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.79	1.70	1.59

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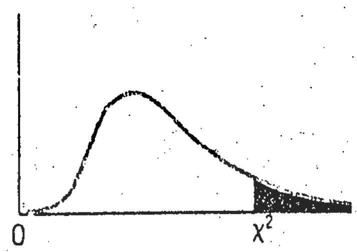
Appendix B

B.3 Critical Values of Chi-Square

This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

Degrees of Freedom, *df*	Right-Tail Area			
	0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000

L-2/T-2/IPE **Date : 15/12/2014**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B.Sc. Engineering Examinations 2012-2013

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

1. (a) Explain nominal-level and interval-level data. **(14)**

(b) In a high school graduating class of 100 students, 54 studied mathematics, 69 studied history, and 35 studied both mathematics and history. If one of these students is selected at random, find the probability that **(16)**

(i) the student took mathematics or history;

(ii) the student did not take either of these subjects,

(iii) the student took history but not mathematics.

(c) The probability that a married man watches a certain television show is 0.4 and the probability that married women watches the show is 0.5. The probability that a man watches the show, given that his wife does, is 0.7. Find the probability that **($16\frac{2}{3}$)**

(i) a married couple watches the show;

(ii) a wife watches the show given that her husband does;

(iii) at least, 1 person of a married couple will watch the show.

2. (a) Define random variable and expected value. **(8)**

(b) Explain Chebyshev's theorem. **(8)**

(c) A producer of a certain type of electronic component ships to suppliers in lots of twenty. Suppose that 60% of all such lots contain no defective components, 30% contain on defective component, and 10% contain two defective components. A lot is selected and two components from the lot are randomly selected and tested and neither is defective.

(i) What is the probability that zero defective components exist in the lot?

(ii) What is the probability that one defective exists in the lot?

(iii) What is the probability that two defectives exists in the lot? **($18\frac{2}{3}$)**

(d) Suppose that an antique jewellery dealer is interested in purchasing a gold necklace for which the probabilities are 0.22, 0.36, 0.28, and 0.14, respectively, that she will be able to sell it for a profit of \$250, sell it for a profit of \$150, break even or sell it for a loss of \$150. What is her expected profit? **(12)**

Contd ………. P/2

3. (a) Mention the application of binomial distribution. **($6\frac{2}{3}$)**

(b) Prove that the mean and variance of the hypergeometric distribution h(x, N, n, k) are $\mu = nk/N$, and $\sigma^2 = (N - n)/(N - 1).\ n.\ k/N\ (1 - k/N)$. **(15)**

(c) A large company has an inspection system for the batches of small compressors purchased from vendors. A batch typically contains 15 compressors. In the inspection system a random sample of 5 is selected and all are tested. Suppose there are 2 faulty compressors in the batch of 15. **(15)**

(i) What is probability that for a given sample there will be 1 faulty compressor?

(ii) What is the probability that inspection will discover both faulty compressors?

(d) Explain the characteristics of Geometric distribution. **(10)**

4. (a) Explain the characteristics of Exponential distribution. **(10)**

(b) The probability that a student pilot passes the written test for a private pilot's license is 0.7. Find the probability that the student will pass the test **($16\frac{2}{3}$)**

(i) on the third try;

(ii) before the fourth try.

(c) A soft-drink machine is regulated so that it discharges an average of 200 milliliters per cup. If the amount of drink is normally distributed with a standard deviation equal to 15 milliliters, **(20)**

(i) what fraction of the cups will contain more than 224 milliliters?

(ii) what is the probability that a cup contains between 191 and 209 milliliters?

(iii) how many cups will probably overflow if 230 milliliter cups are used for the next 1000 drinks?

(iv) below that value do we get the smallest 25% of the drinks?

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

5. (a) What are the reasons for sampling? **(12)**

(b) Elaborate the characteristics of 't' distribution. **(10)**

(c) A survey of 36 randomly selected "iPhone" owners showed that the purchase price has a mean of \$416 with a sample standard deviation of \$ 180. **(18)**

(i) Compute the standard error of the sample mean.

(ii) Compute the 95 percent confidence interval for the mean.

(iii) How large a sample is needed to estimate the population mean within \$ 10?

(d) Explain "Systematic Random Sampling". **($6\frac{2}{3}$)**

Contd P/3

IPE 207

6. (a) Explain alpha (α) and beta (β) for testing a hypothesis. **(8)**

   (b) Briefly mention "One-Tailed Test" are different from "Two-Tailed Tests". **(8)**

   (c) Define, with an example, null hypothesis and alternate hypothesis. **(6)**

   (d) A cable news network, in a segment on the price of gasoline, reported that the mean price nationwide is \$3.75 per gallon. A random sample of 35 stations in the Gotham area revealed that the mean price was \$3.77 per gallon and that the standard deviation was \$0.05 per gallon. At the 0.05 significance level, can we conclude that the price of gasoline is higher in the Gotham area? Determine the p-value. **($24\frac{2}{3}$)**

7. (a) Mention the underlying assumptions of ANOVA. **(6)**

   (b) Discuss the characteristics of chi-square distribution. **(10)**

   (c) What is Goodness-of-Fit Test? **(3)**

   (d) There are two Ferrari dealers in Shire. The mean monthly sales at Kent Automobiles and Wayne Enterprise are about the same. However, Clark Kent, the owner of Kent Automobiles, believes his sales are more consistent. Below is the number of new cars sold at Kent Automobiles in the last seven months and for the last eight months at Wayne Enterprise. Do you agree with Mr. Kent? Use the 0.01 significance level. **($27\frac{2}{3}$)**

Kent	98	78	54	57	68	64	70	
Wayne	75	81	81	30	82	46	58	101

8. (a) What are the characteristics of Coefficient of Correlation? **(12)**

   (b) Briefly explain the following terms: **(8)**

   (i) Coefficient of Determination

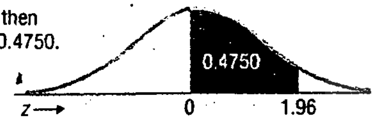
   (ii) Least Squares Principle

   (c) Discuss the assumptions of Linear Regression. **(6)**

   (d) The owner of Bun 'N' Run Hamburgers wishes to compare the sales per day at two locations. The mean number sold for 10 randomly selected days at the Baker Street site was 83.55, and the standard deviation was 10.50. For a random sample of 12 days at the Rivendell location, the mean number sold was 78.80 and the standard deviation was 14.25. At the 0.05 significance level, is there a difference in the mean number of hamburgers sold at the two locations? What is the p-value? **($20\frac{2}{3}$)**

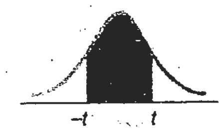
Normal distribution

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$.

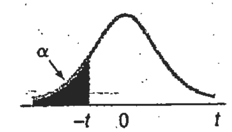


z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

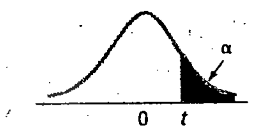
Student's *t* Distribution



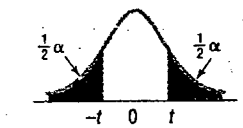
Confidence interval



Left-tailed test



Right-tailed test



Two-tailed test

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.100	0.050	0.025	0.010	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.200	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.654	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

Page 4

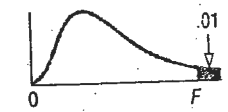
Appendix B

B.4 Critical Values of the *F* Distribution at a 5 Percent Level of Significance

Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator 1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39

Appendix B

B.4 Critical Values of the *F* Distribution at a 1 Percent Level of Significance (*concluded*)



Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator 1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40
1	4052	5000	5403	5625	5764	5859	5928	5981	6022	6056	6106	6157	6209	6235	6261	6287
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4	99.4	99.4	99.4	99.4	99.5	99.5	99.5
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	27.1	26.9	26.7	26.6	26.5	26.4
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.4	14.2	14.0	13.9	13.8	13.7
5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.89	9.72	9.55	9.47	9.38	9.29
6	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.72	7.56	7.40	7.31	7.23	7.14
7	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.47	6.31	6.16	6.07	5.99	5.91
8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.67	5.52	5.36	5.28	5.20	5.12
9	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	5.11	4.96	4.81	4.73	4.65	4.57
10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.71	4.56	4.41	4.33	4.25	4.17
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63	4.54	4.40	4.25	4.10	4.02	3.94	3.86
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.16	4.01	3.86	3.78	3.70	3.62
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.96	3.82	3.66	3.59	3.51	3.43
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.80	3.66	3.51	3.43	3.35	3.27
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.67	3.52	3.37	3.29	3.21	3.13
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.55	3.41	3.26	3.18	3.10	3.02
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.46	3.31	3.16	3.08	3.00	2.92
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.37	3.23	3.08	3.00	2.92	2.84
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.30	3.15	3.00	2.92	2.84	2.76
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.23	3.09	2.94	2.86	2.78	2.69
21	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.17	3.03	2.88	2.80	2.72	2.64
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.12	2.98	2.83	2.75	2.67	2.58
23	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.07	2.93	2.78	2.70	2.62	2.54
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	3.03	2.89	2.74	2.66	2.58	2.49
25	7.77	5.57	4.68	4.18	3.85	3.63	3.46	3.32	3.22	3.13	2.99	2.85	2.70	2.62	2.54	2.45
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.84	2.70	2.55	2.47	2.39	2.30
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89	2.80	2.66	2.52	2.37	2.29	2.20	2.11
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72	2.63	2.50	2.35	2.20	2.12	2.03	1.94
120	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56	2.47	2.34	2.19	2.03	1.95	1.86	1.76
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.18	2.04	1.88	1.79	1.70	1.59

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21/09/13

L-2/T-2/IPE **Date : 21/09/2013**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2011-2012

Sub : **IPE 207** (Probability and Statistics)

Full Marks: 280 Time : 3 Hours

USE SEPARATE SCRIPTS FOR EACH SECTION

The figures in the margin indicate full marks.

SECTION – A

There are **FOUR** questions in this section. Answer any **THREE**.

1. (a) Define Central Limit Theorem. **($6\frac{2}{3}$)**

(b) Explain stratified random sampling and cluster sampling. **(20)**

(c) A new weight-watching company, Weight-Reducers International, advertises that those who join will lose, on the average, 10 pound the first two weeks with a standard deviation of 2.8 pounds. A random sample of 50 people who joined the new weight reduction program revealed the mean loss to be 9 pounds. At the 0.05 level of significance, can we conclude that those joining Weight Reducers on average will lose less than 10 pounds? Determine the p-value. **(20)**

2. (a) Explain the factors on which the sample size depends. **(12)**

(b) Explain the major characteristics of 'F' distribution. **($9\frac{2}{3}$)**

(c) Ms. Lisa Monnin is the budget director for Nexus Media, Inc. She would like to compare the daily travel expenses for the sales staff and the audit staff. She collected the following sample information. **(25)**

Sales ($)	131	135	146	165	136	142	
Audit (S)	130	102	129	143	149	120	139

At the 0.10 significance level, can she conclude that the mean daily expenses are greater for the sales staff than the audit staff? What is the p-value?

3. (a) Explain co-efficient of correlation and co-efficient of determination. **(10)**

(b) Mention the characteristics of Least Square regression line. **($6\frac{2}{3}$)**

(c) A consumer organization wants to know whether there is a difference in the price of a particular toy at three different types of stores. The price of the toy was checked in a sample of five discount stores, five variety stores, and five department stores. The results are shown below. Use the 0.05 significance level. **(30)**

Contd P/2

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Contd... Q. No. 3(c)

Discount	Variety	Department
$ 12	$ 15	$19
13	17	17
14	14	16
12	18	20
15	17	19

4. (a) Explain nonparametric methods. **(6⅔)**

(b) What are the limitations of Chi-Square distribution. **(15)**

(c) A six-sided die is rolled 30 times and the numbers 1 through 6 appears as shown in the following frequency distribution. At the 0.10 significance level, can we conclude that the die is fair? **(25)**

Out come	Frequency
1	3
2	6
3	2
4	3
5	9
6	7

SECTION – B

There are **FOUR** questions in this section. Answer any **THREE**.

1 chart (Normal probability table)

5. (a) Explain ordinary level data and ratio level data. **(12)**

(b) What do you understand by skewness of data. **(6)**

(c) Records show that, among the parts coming to the local auto parts store, 10% has casting defects, 25% has machining defects and 70% are totally defect free. If an item is randomly chosen, what are the probability that **(16)**

(i) The item has only one type of defect?

(ii) The item has only machining defect?

(d) A sample of ball bearings has a mean dia of of 10 mm and has a standard deviation of 0.75 mm. Using Emperical rule, find out the ranges of diameter with in which **(12⅔)**

(i) 95% of the observations lie.

(ii) 99.7% of the observations lie.

Contd P/3

IPE 207

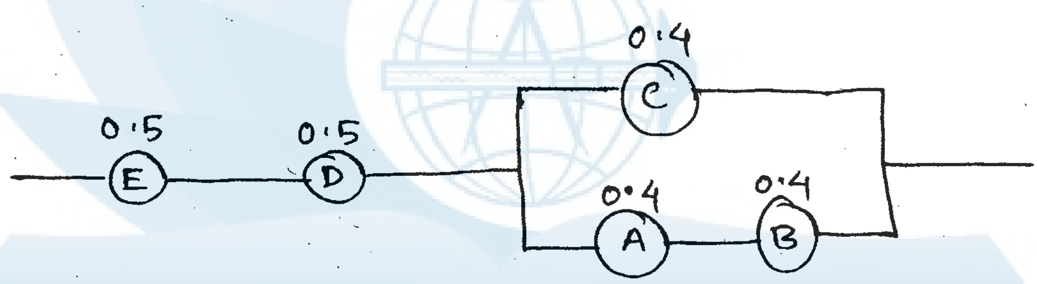
6. (a) In a certain paint store, the probability that a customer will purchase latex paint is 0.75. Of those who purchase latex paint, 60% also purchase rollers. But only 30% of semi-gloss paint buyers purchase rollers. If we randomly select a buyer who has purchased both roller and paint, what is the probability that the paint is latex? **($10\frac{2}{3}$)**

(b) BSTI took a sample of 16 juices from the market. The level of preservatives in those juices (in micro-gram) are as follow. **(22)**

1.08	1.65	2.45
1.21	1.89	3.42
1.30	2.23	
1.5	2.15	
1.43	3.33	
1.21	3.19	
1.49	2.34	

Find out the mean, median and standard deviation of the sample. Also draw the cumulative frequency diagram for the given data.

(c) **(14)**



The figure shows an electrical system of 5 components A, B, C, D and E. What is the probability that

(i) The entire system works?

(ii) Component 'A' doesn't work, given that the system does?

Assume that all 5 components fail independently.

7. (a) Explain memoryless property. What are the other characteristics of the distribution that has memoryless property? **(8)**

(b) Call comes to a certain call-center according to Poisson process. If an average of 2.7 calls come in per minute, then find the probability that **(21)**

(i) No more than 4 calls come in any minute.

(ii) Fewer than 2 calls come in any minute.

(iii) More than 5 calls come in a 5 minute period.

Contd P/4

IPE 207

Contd... Q. No. 7

(c) The probability that a patient recovers from a heart operation is 0.8. What is the probability that **(17⅔)**

(i) Exactly 2 of the next 3 patients who have this operation will survive?

(ii) Exactly 1 of the next 3 patients will survive?

(iii) At least 2 of the next 3 patients will survive?

8. (a) Describe the characteristics of Normal distribution. **(10)**

(b) An auto-company has a specification for their bearing, which is 3 ± 0.02 cm. If bearing doesn't meet this specification, then it is rejected. If the process follows normal distribution, with a mean = 3.0 cm and σ = 0.008 cm, then find out the percentage of balls that will be accepted. **(20)**

(c) The estimation of a telecom company in a certain bid is 'b'. The density function of the winning bid is, **(16⅔)**

$$f(y)=\begin{cases} \frac{7}{8b} & , \quad \frac{4b}{7} \le y \le 2b \\ 0 & , \quad \text{elsewhere} \end{cases}$$

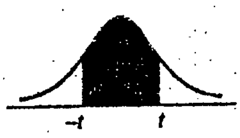
Using the given data, find out the cumulative distribution function F(y) and use it to determine the probability that the winning bid is less than the primary estimate 'b'.

B.3 Critical Values of Chi-Square

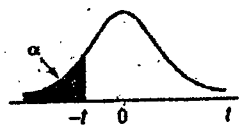
values of χ^2 that correspond to a specific right-tail area and specific number

Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

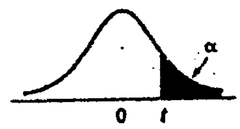
Degrees of Freedom, *df*	Right-Tail Area			
	0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000
17	24.769	27.587	30.995	33.409
18	25.989	28.869	32.346	34.805
19	27.204	30.144	33.687	36.191
20	28.412	31.410	35.020	37.566
21	29.615	32.671	36.343	38.932
22	30.813	33.924	37.659	40.289
23	32.007	35.172	38.968	41.638
24	33.196	36.415	40.270	42.980
25	34.382	37.652	41.566	44.314
26	35.563	38.885	42.856	45.642
27	36.741	40.113	44.140	46.963
28	37.916	41.337	45.419	48.278
29	39.087	42.557	46.693	49.588
30	40.256	43.773	47.962	50.892



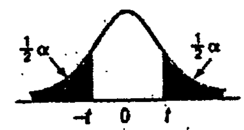
Confidence interval



Left-tailed test



Right-tailed test



Two-tailed test

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591

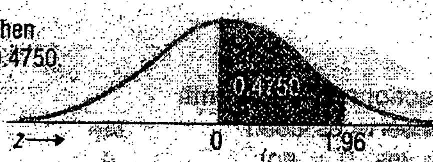
	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.654	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
71	1.294	1.667	1.994	2.380	2.647	3.433
72	1.293	1.666	1.993	2.379	2.646	3.431
73	1.293	1.666	1.993	2.379	2.645	3.429
74	1.293	1.666	1.993	2.378	2.644	3.427
75	1.293	1.665	1.992	2.377	2.643	3.425
76	1.293	1.665	1.992	2.376	2.642	3.423
77	1.293	1.665	1.991	2.376	2.641	3.421
78	1.292	1.665	1.991	2.375	2.640	3.420
79	1.292	1.664	1.990	2.374	2.640	3.418
80	1.292	1.664	1.990	2.374	2.639	3.416
81	1.292	1.664	1.990	2.373	2.638	3.415
82	1.292	1.664	1.989	2.373	2.637	3.413
83	1.292	1.663	1.989	2.372	2.636	3.412
84	1.292	1.663	1.989	2.372	2.636	3.410
85	1.292	1.663	1.988	2.371	2.635	3.409
86	1.291	1.663	1.988	2.370	2.634	3.407
87	1.291	1.663	1.988	2.370	2.634	3.406
88	1.291	1.662	1.987	2.369	2.633	3.405

	Confidence Intervals, c					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
89	1.291	1.662	1.987	2.369	2.632	3.403
90	1.291	1.662	1.987	2.368	2.632	3.402
91	1.291	1.662	1.986	2.368	2.631	3.401
92	1.291	1.662	1.986	2.368	2.630	3.399
93	1.291	1.661	1.986	2.367	2.630	3.398
94	1.291	1.661	1.986	2.367	2.629	3.397
95	1.291	1.661	1.985	2.366	2.629	3.396
96	1.290	1.661	1.985	2.366	2.628	3.395
97	1.290	1.661	1.985	2.365	2.627	3.394
98	1.290	1.661	1.984	2.365	2.627	3.393
99	1.290	1.660	1.984	2.365	2.626	3.392
100	1.290	1.660	1.984	2.364	2.626	3.390
120	1.289	1.658	1.980	2.358	2.617	3.373
140	1.288	1.656	1.977	2.353	2.611	3.361
160	1.287	1.654	1.975	2.350	2.607	3.352
180	1.286	1.653	1.973	2.347	2.603	3.345
200	1.286	1.653	1.972	2.345	2.601	3.340
∞	1.282	1.645	1.960	2.326	2.576	3.291

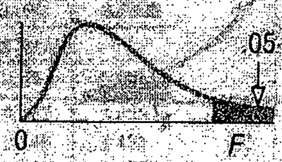
B.1 Areas under the Normal Curve

Example:
If $z = 1.96$, then
$P(0 \text{ to } z) = 0.4750$



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190
0.6	0.2257	0.2291	0.2824	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599
1.1	0.8643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990

B.4 Critical Values of the *F* Distribution at a 5 Percent Level of Significance



Degrees of Freedom for the Denominator	Degrees of Freedom for the Numerator													
	1	2	3	4	5	6	7	8	9	10	12	15	20	24
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52

L-2/T-2/IPE **Date : 20/11/2012**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2010-2011

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

Normal distribution table attached.

1. (a) What are the sources of uncertainty in a real-world problem? Discuss with examples. **($6\frac{2}{3}$)**

(b) State and prove the theorem of total probability. Does it have any relationship with the Bayes' theorem? Explain. **(20)**

(c) Good performance (obtaining a grade of A+) in IPE 207 depends on your attendance (A) and completion of assignments (C). The probabilities that you will receive a grade of A+ are 100%, 70%, 50%, and 0%, if you regularly attend and complete the assignments, if you regularly attend but do not complete the assignments, if you do not regularly attend but complete the assignments regularly, and if you neither attend nor complete assignments, respectively. Further assume that if you attend the class regularly, there is a 90% probability that you will complete the assignments. The probability that you will attend the class regularly is 0.95, and the probability that you will complete the assignments is 0.90. **(20)**

(i) What is the probability that you will receive an A+ in this class?

(ii) If you received an A+, what is the probability that you regularly attended the class and completed the assignments?

2. (a) What is the relationship between the PDF and CDF of a random variable? Explain with the help of a figure. Also, write down their characteristics. **($10\frac{2}{3}$)**

(b) The PDF of the annual rainfall, R, of a city is shown in Figure 1 below. **(24)**

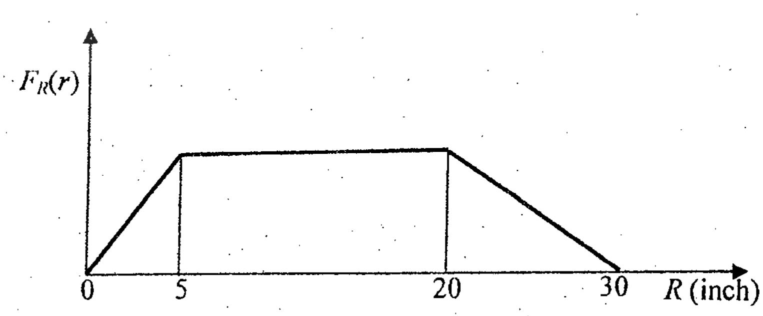


Figure 1: PDF of Annual Rainfall

(i) Define the PDF of R properly. Then determine the following:

(ii) The mean value of R.

(iii) The median of R.

Contd P/2

IPE 207

Contd ... Q. No. 2(b)

(iv) The mode of R.

(v) The variance, standard deviation, and coefficient of variation of R.

(vi) The skewness of R.

(c) Prove that the covariance of two random variables X and Y with means μ_X and μ_Y respectively, is given by $\sigma_{XY} = E(XY) - \mu_X\mu_Y$. **(12)**

3. (a) What is a Bernoulli process? Write down the properties of the Bernoulli process. **(8⅔)**

(b) Prove that the mean and variance of the uniform distribution are **(12)**

$$\mu = \frac{A+B}{2}, \text{ and } \sigma^2 = \frac{(B-A)^2}{12}$$

(c) For a large construction project, the contractor estimates that the average rate of on-the-job accidents is three times per year. From past experience, the contractor also estimates that the cost incurred for each accident may be modeled as a lognormal random variable with a median of \$6,000 and COV of 20%. The cost of each accident can be assumed to be statistically independent. **(26)**

(i) What is the probability that there will be no accident in the first month of construction?

(ii) What is the probability that only 1 out of the first 3 months of construction is free of accidents?

(iii) What is the probability that an accident will incur a loss exceeding \$4,000?

(iv) What is the probability that none of the accidents in a month will cost more than \$4,000?

4. (a) What is a moment-generating function? Find the moment generating function of the binomial random variable X and then use it to verify that $\mu = np$ and $\sigma^2 = npq$. **(15)**

(b) In earthquake engineering, the PDF for earthquake intensities, for example in Modified Mercalli (MM) scale, is sometimes modeled by an exponential distribution. The parameter υ is determined from local seismicity records. **(21⅔)**

In earthquake-resistant design of nuclear power plants, unserviceability and collapse due to earthquakes are the two most important concerns for engineers. The corresponding earthquake intensities are known in the profession as the operating basis earthquake (OBE) and the safe shutdown earthquake (SSE), respectively. One way to design for these incidents is to choose a design intensity x_i such that the probability that this intensity level is exceeded, that is $P(X > x_i) = p$, is small. Since the collapse of a nuclear power plant presents a great hazard to the public, the chance of its occurrence should be extremely small. Suppose a design intensity x_1 corresponding to a risk level of 10^{-3} is chosen for the OBE, and x_2 corresponding to a risk level of 10^{-6} is chosen for the SSE.

Contd P/3

IPE 207

Contd ... Q. No. 4(b)

(i) Determine x_2 (~~SSF~~ SSE intensity) in terms of x_1 (OBE intensity).

(ii) If power plant service is interrupted during an earthquake, what is the probability that the plant will collapse?

(c) The water level in a particular lake depends on two sources, direct rainfall X, and inflow from a stream Y. The rainfall Z around the lake can be considered as a random variable with a mean of μ_z and a standard deviation of σ_z. X and Y are related to Z as

$$X = aZ$$

$$Y = b + cZ$$

where a, b, and c are constants. X and Y are functions of random variables and are therefore also random. Calculate the correlation coefficient $\rho_{X,Y}$. **(10)**

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

t-distribution and chi-square distribution tables attached.

5. (a) Explain the characteristics of the t distribution. **(11)**

(b) Explain the factors that determine the sample size. **(11)**

(c) The Warren Country Telephone Company claims in its annual report that "the typical customer spends \$60 per month on local and long distance service". A sample of 12 subscribers revealed the following amounts spent last month. **(24⅔)**

\$64, \$66, \$64, \$66, \$59 \$62, \$67, \$61, \$64, \$58, \$54, \$66

(i) What is the point estimate of the population mean?

(ii) Develop a 90 percent confidence interval for the population mean.

(iii) Is the company's claim that the "typical customer" spends \$ 60 per month reasonable? Justify your answer.

6. (a) Define hypothesis. Explain the required steps in conducting a test of hypothesis. **(20)**

(b) A new weight-watching company, Weight Reducers International, advertises that those who join will lose, on the average, 10 pounds the first two weeks. A random sample of 50 people who joined the new weight reduction program revealed the mean loss to be 9 pounds with a standard deviation of 2.8 pounds. At the 0.05 level of significance, can we conclude that those joining Weight Reducers on average will lose less than 10 pounds? **(26⅔)**

Contd P/4

IPE 207

7. (a) Explain the assumptions of ANOVA. **($6\frac{2}{3}$)**

(b) Explain (i) Correlation analysis (ii) Regression analysis (iii) Least Square Principle. **(15)**

(c) A sample of scores on an examination given in Statistics 201 are: **(25)**

Men : 72, 69, 98, 66, 85, 76, 79, 80, 77

Women: 81, 67, 90, 78, 81, 80, 76

At the 0.01 significance level, is the mean grade of the women higher than that of the men?

8. (a) Explain coefficient of correlation and coefficient of determination. **(12)**

(b) Explain the objectives ~~objection~~ of Goodness-of-Fit test. **(10)**

(c) In a particular market there are three commercial television stations, each with its own evening news program from 6.00 to 6.30 P.M. According to a report in this morning's local newspaper, a random sample of 150 viewers last night revealed 53 watched the news on channel 5, 64 watched on channel 1 and 33 on channel 13. At the 0.05 significance level, is there a difference in the proportion of viewers watching three channels? **($24\frac{1}{3}$)**

Table A.3 Normal Probability Table

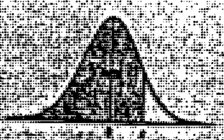
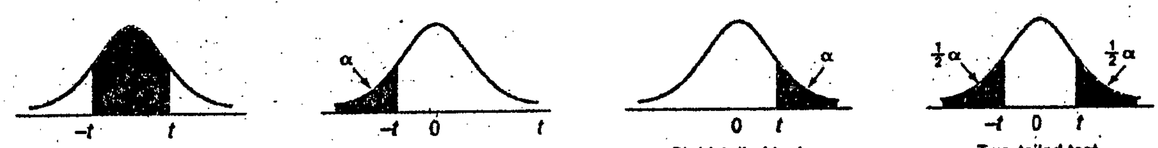


Table A.3 Areas under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
−3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
−3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
−3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
−3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
−3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
−2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
−2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
−2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
−2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
−2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
−2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
−2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
−2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
−2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
−2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
−1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
−1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
−1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
−1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
−1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
−1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
−1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
−1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
−1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
−1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
−0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
−0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
−0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
−0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
−0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
−0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
−0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
−0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
−0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
−0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

Appendix B

B.2 Student's *t* Distribution



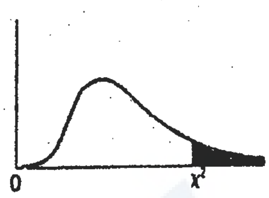
Confidence interval — Left-tailed test — Right-tailed test — Two-tailed test

	Confidence Intervals, *c*					
	80%	90%	95%	98%	99%	99.9%
	Level of Significance for One-Tailed Test, α					
df	0.10	0.05	0.025	0.01	0.005	0.0005
	Level of Significance for Two-Tailed Test, α					
	0.20	0.10	0.05	0.02	0.01	0.001
1	3.078	6.314	12.706	31.821	63.657	636.619
2	1.886	2.920	4.303	6.965	9.925	31.599
3	1.638	2.353	3.182	4.541	5.841	12.924
4	1.533	2.132	2.776	3.747	4.604	8.610
5	1.476	2.015	2.571	3.365	4.032	6.869
6	1.440	1.943	2.447	3.143	3.707	5.959
7	1.415	1.895	2.365	2.998	3.499	5.408
8	1.397	1.860	2.306	2.896	3.355	5.041
9	1.383	1.833	2.262	2.821	3.250	4.781
10	1.372	1.812	2.228	2.764	3.169	4.587
11	1.363	1.796	2.201	2.718	3.106	4.437
12	1.356	1.782	2.179	2.681	3.055	4.318
13	1.350	1.771	2.160	2.650	3.012	4.221
14	1.345	1.761	2.145	2.624	2.977	4.140
15	1.341	1.753	2.131	2.602	2.947	4.073
16	1.337	1.746	2.120	2.583	2.921	4.015
17	1.333	1.740	2.110	2.567	2.898	3.965
18	1.330	1.734	2.101	2.552	2.878	3.922
19	1.328	1.729	2.093	2.539	2.861	3.883
20	1.325	1.725	2.086	2.528	2.845	3.850
21	1.323	1.721	2.080	2.518	2.831	3.819
22	1.321	1.717	2.074	2.508	2.819	3.792
23	1.319	1.714	2.069	2.500	2.807	3.768
24	1.318	1.711	2.064	2.492	2.797	3.745
25	1.316	1.708	2.060	2.485	2.787	3.725
26	1.315	1.706	2.056	2.479	2.779	3.707
27	1.314	1.703	2.052	2.473	2.771	3.690
28	1.313	1.701	2.048	2.467	2.763	3.674
29	1.311	1.699	2.045	2.462	2.756	3.659
30	1.310	1.697	2.042	2.457	2.750	3.646
31	1.309	1.696	2.040	2.453	2.744	3.633
32	1.309	1.694	2.037	2.449	2.738	3.622
33	1.308	1.692	2.035	2.445	2.733	3.611
34	1.307	1.691	2.032	2.441	2.728	3.601
35	1.306	1.690	2.030	2.438	2.724	3.591
36	1.306	1.688	2.028	2.434	2.719	3.582
37	1.305	1.687	2.026	2.431	2.715	3.574
38	1.304	1.686	2.024	2.429	2.712	3.566
39	1.304	1.685	2.023	2.426	2.708	3.558
40	1.303	1.684	2.021	2.423	2.704	3.551
41	1.303	1.683	2.020	2.421	2.701	3.544
42	1.302	1.682	2.018	2.418	2.698	3.538
43	1.302	1.681	2.017	2.416	2.695	3.532
44	1.301	1.680	2.015	2.414	2.692	3.526
45	1.301	1.679	2.014	2.412	2.690	3.520
46	1.300	1.679	2.013	2.410	2.687	3.515
47	1.300	1.678	2.012	2.408	2.685	3.510
48	1.299	1.677	2.011	2.407	2.682	3.505
49	1.299	1.677	2.010	2.405	2.680	3.500
50	1.299	1.676	2.009	2.403	2.678	3.496
51	1.298	1.675	2.008	2.402	2.676	3.492
52	1.298	1.675	2.007	2.400	2.674	3.488
53	1.298	1.674	2.006	2.399	2.672	3.484
54	1.297	1.674	2.005	2.397	2.670	3.480
55	1.297	1.673	2.004	2.396	2.668	3.476
56	1.297	1.673	2.003	2.395	2.667	3.473
57	1.297	1.672	2.002	2.394	2.665	3.470
58	1.296	1.672	2.002	2.392	2.663	3.466
59	1.296	1.671	2.001	2.391	2.662	3.463
60	1.296	1.671	2.000	2.390	2.660	3.460
61	1.296	1.670	2.000	2.389	2.659	3.457
62	1.295	1.670	1.999	2.388	2.657	3.454
63	1.295	1.669	1.998	2.387	2.656	3.452
64	1.295	1.669	1.998	2.386	2.655	3.449
65	1.295	1.669	1.997	2.385	2.654	3.447
66	1.295	1.668	1.997	2.384	2.652	3.444
67	1.294	1.668	1.996	2.383	2.651	3.442
68	1.294	1.668	1.995	2.382	2.650	3.439
69	1.294	1.667	1.995	2.382	2.649	3.437
70	1.294	1.667	1.994	2.381	2.648	3.435
71	1.294	1.667	1.994	2.380	2.647	3.433
72	1.293	1.666	1.993	2.379	2.646	3.431
73	1.293	1.666	1.993	2.379	2.645	3.429
74	1.293	1.666	1.993	2.378	2.644	3.427
75	1.293	1.665	1.992	2.377	2.643	3.425
76	1.293	1.665	1.992	2.376	2.642	3.423
77	1.293	1.665	1.991	2.376	2.641	3.421
78	1.292	1.665	1.991	2.375	2.640	3.420
79	1.292	1.634	1.990	2.374	2.640	3.418
80	1.292	1.664	1.990	2.374	2.639	3.416
81	1.292	1.664	1.990	2.373	2.638	3.415
82	1.292	1.664	1.989	2.373	2.637	3.413
83	1.292	1.663	1.989	2.372	2.636	3.412
84	1.292	1.663	1.989	2.372	2.636	3.410
85	1.292	1.663	1.988	2.371	2.635	3.409
86	1.291	1.663	1.988	2.370	2.634	3.407
87	1.291	1.663	1.988	2.370	2.634	3.406
88	1.291	1.662	1.987	2.369	2.633	3.405
89	1.291	1.662	1.987	2.369	2.632	3.403
90	1.291	1.662	1.987	2.368	2.632	3.402
91	1.291	1.662	1.986	2.368	2.631	3.401
92	1.291	1.662	1.986	2.368	2.630	3.399
93	1.291	1.661	1.986	2.367	2.630	3.398
94	1.291	1.661	1.986	2.367	2.629	3.397
95	1.291	1.661	1.985	2.366	2.629	3.396
96	1.290	1.661	1.985	2.366	2.628	3.395
97	1.290	1.661	1.985	2.365	2.627	3.394
98	1.290	1.661	1.984	2.365	2.627	3.393
99	1.290	1.660	1.984	2.365	2.626	3.392
100	1.290	1.660	1.984	2.364	2.626	3.390
120	1.289	1.658	1.980	2.358	2.617	3.373
140	1.288	1.656	1.977	2.353	2.611	3.361
160	1.267	1.654	1.975	2.350	2.607	3.352
180	1.288	1.653	1.973	2.347	2.603	3.345
200	1.286	1.653	1.972	2.345	2.601	3.340
∞	1.282	1.645	1.960	2.326	2.576	3.291

Appendix B

B.3 Critical Values of Chi-Square

This table contains the values of χ^2 that correspond to a specific right-tail area and specific number of degrees of freedom.



Example: With 17 *df* and a .02 area in the upper tail, $\chi^2 = 30.995$

Degrees of Freedom, *df*	Right-Tail Area 0.10	0.05	0.02	0.01
1	2.706	3.841	5.412	6.635
2	4.605	5.991	7.824	9.210
3	6.251	7.815	9.837	11.345
4	7.779	9.488	11.668	13.277
5	9.236	11.070	13.388	15.086
6	10.645	12.592	15.033	16.812
7	12.017	14.067	16.622	18.475
8	13.362	15.507	18.168	20.090
9	14.684	16.919	19.679	21.666
10	15.987	18.307	21.161	23.209
11	17.275	19.675	22.618	24.725
12	18.549	21.026	24.054	26.217
13	19.812	22.362	25.472	27.688
14	21.064	23.685	26.873	29.141
15	22.307	24.996	28.259	30.578
16	23.542	26.296	29.633	32.000
17	24.769	27.587	30.995	33.409
18	25.989	28.869	32.346	34.805
19	27.204	30.144	33.687	36.191
20	28.412	31.410	35.020	37.566
21	29.615	32.671	36.343	38.932
22	30.813	33.924	37.659	40.289
23	32.007	35.172	38.968	41.638
24	33.196	36.415	40.270	42.980
25	34.382	37.652	41.566	44.314
26	35.563	38.885	42.856	45.642
27	36.741	40.113	44.140	46.963
28	37.916	41.337	45.419	48.278
29	39.087	42.557	46.693	49.588
30	40.256	43.773	47.962	50.892

L-2/T-2/IPE **Date : 02/07/2011**

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2009-2010

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

1. (a) Define point estimate. **(2)**

(b) Explain confidence interval. **(4⅔)**

(c) A survey is being planned to determine the mean amount of time corporate executives watching television. A pilot survey indicated that the mean time per week is 12 hours, with a standard deviation of 3 ~~hours.~~ It is desired to estimate the mean viewing time within one quarter hour. The 95 percent level of confidence is to be used. How many executives should be surveyed? **(18)**

(d) The National Collegiate Association (NCAA) reported that the mean number of hours spent per week on coaching and recruiting by college football assistant coaches during the season is 70. A random sample of 50 assistant coaches showed the sample mean to be 68.6 hours, with a standard deviation of 8.2 hours. **(22)**

(i) using the sample data, construct a 99 percent confidence interval for the population mean.

(ii) Does the 99 percent confidence interval include the value suggested by the NCAA? Interpret this result?

2. (a) Explain type I error and type II error. **(8⅔)**

(b) Design Hypothesis and a p-value. **(8)**

(c) A perfume company recently developed a new fragrance that they plan to market. A number of market studies indicate that the perfume has very good market potential. The Sales Department is particularly interested in whether there is a difference in the proportion of younger and older women who would purchase the perfume if it were marketed. There are two independent populations, a population consisting of the younger women and a population consisting of the older woman. A random sample of 100 young woman revealed 20 liked the perfume well enough to purchase. Similarly, a sample of 200 older women revealed 100 liked the perfume well enough to make a purchase. Each sampled women was asked to smell the perfume and indicated whether she liked the perfume well enough to purchase the perfume. Choose the 0.05 significance level. **(30)**

Contd P/2

IPE 207

3. (a) Explain ANOVA. **(6⅔)**

(b) A real estate developer is considering investing in a shopping mall on the outskirts of Atlanta, Georgia. Three parcels of land are being evaluated. Of particular importance is the income in the area surrounding the proposed mall. A random sample of four families is selected near each proposed mall. Following are the sample results. At the 0.05 significance level, can the developer conclude there is a difference in the mean income? **(40)**

Southwick Area	Franklin Park	Old orchard
($000)	($000)	($000)
64	74	75
68	71	80
70	69	76
60	70	78

4. (a) Define co-efficient of correlation and coefficient of determination. **(8)**

(b) Explain the limitations of chi-square distribution. **(8⅔)**

(c) An investigation of the effectiveness of an antibacterial soap in reducing operating room contamination resulted in the accompanying table. The new soap was tested in a sample of eight operating rooms in the greater Seattle area during the last year.

	Operating room							
	A	B	C	D	E	F	G	H
Before	6.6	6.5	9.0	10.3	11.2	8.1	6.3	11.6
After	6.8	2.4	7.4	8.5	8.1	6.1	3.4	2.0

At the 0.05 significance level, can we conclude that the contamination measurements are lower after using the new soap? **(30)**

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

5. (a) Explain the difference between a sample and a population. **(6⅔)**

(b) The Quick Change Oil Company has a number of outlets in the metropolitan Seattle area. The numbers of oil changes at the Oak street outlet in the past 20 days are:

65, 98, 55, 62, 79, 59, 51, 90, 72, 56, 70, 62, 66, 80, 94, 79, 63, 73, 71, 85

The data are to be organized into a frequency distribution. **(30)**

(i) How many classes would you recommended?

(ii) What class interval would you suggest?

(iii) What lower limit would you recommend for the first class?

Contd … Q. No. 5(b)

(iv) Organize the number of oil changes into a frequency distribution.

(v) Comment on the shape of the frequency distribution. Also, determine the relative frequency distribution.

(c) How does the variance overcome the problem of the range in estimating dispersion of the data? Explain with example. **(10)**

6. (a) Write down the axioms of probability. **(6⅔)**

(b) State and prove the theorem of total probability. **(12)**

(c) The power supply to a hospital operating room may come from electricity (E) of a diesel generator (D). The diesel generator starts operating only if there is no electricity. The probability that there will be no electricity at any given time is 0.001. If the diesel generator has to supply the power, the probability that it will fail is 0.01. **(28)**

(i) What is the probability that there will be no power in the operating room?

(ii) If there is power in the operating room, what is the probability that both sources of power are in good operating condition?

7. (a) If X is denoted as a continuous random variable with PDF fx(x), prove that $Var(X) = E(x^2) - \mu_x^2$, where the notions have their usual meaning. **(12⅔)**

(b) The joint probability density function of two random variable X and Y can be represented as **(28)**

$f_{x,y}(x, y) = ce^{x+y}, 0 \le x \le 1$ and $0 \le y \le 2 = 0,$

$=0$, elsewhere.

(i) Determine the constant C.

(ii) Determine the marginal density function for X.

(iii) Determine the marginal density function for Y.

(iv) Are X and Y statistically independent?

(v) Determine the probability of $P(X \le 0.5 \mid Y = 1)$.

(c) Name a discrete probability distribution Which is frequently used in engineering to evaluate the risk of damage. Mention its characteristics. **(6)**

8. (a) The breaking strength, R, of a cable can be assumed to be a normal random variable with a mean value of 80 kip and a standard deviation of 20 kip. **(30⅔)**

(i) If a load, P, of magnitude 60 kip is hung from the cable, calculate the probability of failure of the cable.

(ii) The magnitude of P. cannot be determined with certainty. Suppose it could be either40 kip or 60 kip, and the corresponding PMFs are shown in the figure below (Fig. 8a). Calculate the probability of failure of the cable.

Contd ………. P/4

IPE 207

Contd ... Q. No. 8(a)

(iii) If the lable breaks, what is the probability that the load was 40 kip?

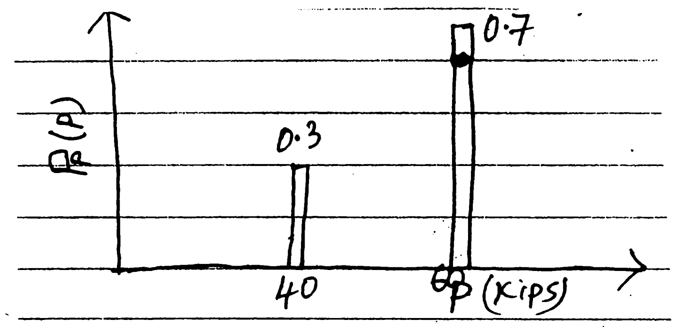


Figure for Question 8(a)

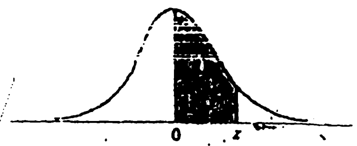
(b) The rate of oxygen consumption, D, caused by wastes discharged into a river, expressed in terms of biological oxygen demand (BOD), depends on the remaining BOD concentration. Suppose D can be described by an exponential distribution. **(16)**

(i) If the mean value of D is found to be 6 mg/m^{3}d, define its PDF.

(ii) What is the probability that D will be less than or equal to 4 mg/m^{3}d?

= 5 =

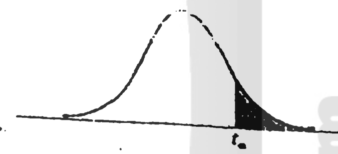
Normal Curve Areas



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0174	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

Source: Abridged from Table I of A. Hald, *Statistical Tables and Formulas* (New York: John Wiley & Sons, Inc.), 1952. Reproduced by permission of A. Hald and the publisher.

Table 5 Critical Values of t

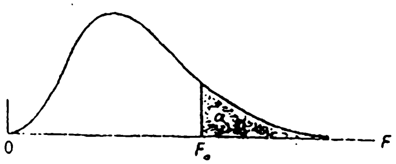


Degrees of Freedom	$t_{0.100}$	$t_{0.050}$	$t_{0.025}$	$t_{0.010}$	$t_{0.005}$
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
∞	1.282	1.645	1.960	2.326	2.576

Source: From M. Merrington, "Table of P[illegible] Points of the t-Distribution," Biometrika, 1941. Reproduced by permiss[illegible] of the Biome[illegible] Trustees.

=6=

…age Points of the F Distribution, $\alpha = 0.05$



v_2 \ v_1	1	2	3	4	5	6	7	8	9
	Numerator Degrees of Freedom								
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

Denominator Degrees of Freedom

APPENDIX

Table 7 (Continued)

v_2 \ v_1	10	12	15	20	24	30	40	60	120	∞
	Numerator Degrees of Freedom									
1	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

Denominator Degrees of Freedom

L-2/T-2/IPE   Date : 17/08/2009

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2007-2008

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280   Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

1. (a) Define two measures of variability. **(5)**

   (b) Define the following two terms:

   (i) Mutually exclusive events. (ii) Independent events. **(6)**

   (c) How many even five digit umbers can be formed from the digits 0, 1, 2, 5, 6, 8 and 9 if each digit can be used only once? **($15\frac{2}{3}$)**

   (d) An electrical system consists of seven components as illustrated in the figure for question 1(d). The system works if components A, B and E work and either of the components C or D and F or G work. The probability of working of each component has been shown in the figure. Find the probability that –

   (i) The entire system works.

   (ii) The component C does not work given that entire system works.

   Assume that seven components work independently. **(20)**

2. (a) Proof the Baye's theorem. **(10)**

   (b) What is normal distribution and why it is called normal distribution? Mention all the properties of normal curve. **(8+7=15)**

   (c) Proof and mention the relationship between an exponential distribution and a poisson process. **(12)**

   (d) Suppose that jobs arriving at a particular workstation according to a poisson process with an average of 5 jobs coming per 2 hrs. What is the probability that up to 1½ hrs will elapse until 3 jobs have come in to the workstation? **($9\frac{2}{3}$)**

3. (a) Define a sampling distribution. What is central limit theorem? **(9)**

   (b) What is statistical inference? Define the two methods of statistical inferrencing. **(3+5=8)**

   (c) Proof that S^2 is an unbiased estimator of σ^2. **(13)**

   (d) A random sample of 61 automobile owners shows that, in Dhaka city, an automobile is driven on the average 30500 kilometers per year with a standard deviation of 4500 kilometers. Construct a 99% confidence interval for the average number of kilometers driven per year. What is the size of the error at 99% confidence interval if it is estimated that average number of kilometers driven is 32300 per year? **($16\frac{2}{3}$)**

Contd P/2

IPE 207

4. (a) When should pairing be done in an estimation experiment? **(6)**

(b) An electrical firm manufactures light bulbs whose lifetimes are approximately normally distributed. Test the hypothesis that μ is at least 800 hrs if a random sample of 50 bulbs has an average life of 824 hrs with a standard deviation of 36 hrs. Use 5% level of significance. **(20)**

(c) A survey was conducted in Dhaka, Khulna, Chittagong and Rajshahi city to determine the attitude of people concerning day light saving system. A poll of 500 people from each of these cities yielded the following results:

City	People's attitude		
	Support	Do not support	Undecided
Dhaka	227	187	86
Khulna	201	158	141
Chittagong	218	192	90
Rajshahi	209	186	105

At the .05 level of significance, test the null hypothesis that the proportion of people within each attitude category is same for all the cities. $(20\frac{2}{3})$

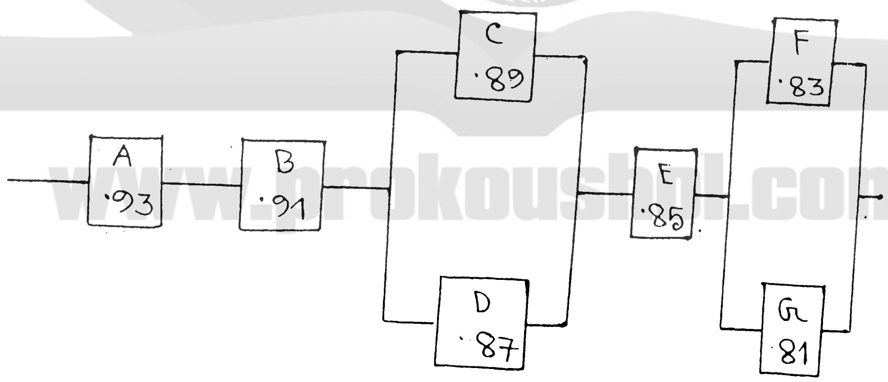


Figure for Question 1(d)

Contd P/3

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

5. (a) A study was made by a retail merchant to determine the relation between weekly advertising expense and sales. The following data were recorded: **(33)**

Advertising Expense ($)	Sales ($)
250	1780
290	1790
350	1820
360	1830
420	1860
480	2110
520	2170
580	2230
640	2430
700	2610

(i) Find the equation of the regression line.

(ii) Estimate the weekly sales when advertising expense are $ 780

(iii) At 95% confidence level, estimate the confidence interval for α and β.

(b) What is the significance of r^2? Show different kinds of correlation between variables with necessary figures. $(13\frac{2}{3})$

6. (a) A study was made in order to determine the tensile strength of a product producing from three different manufacturing plants. A sample of 10 products has been taken from each plant and their tensile strength have been measure. The data have been shown below: $(26\frac{2}{3})$

Sample No.	Plant 1	Plant 2	Plant 3
1	682	678	657
2	698	699	691
3	725	705	723
4	800	703	668
5	757	711	678
6	699	722	696
7	723	683	680
8	741	727	703
9	697	694	722
10	717	720	686

The strength data has been given in ksi Test the hypothesis at 0.05 level of significance whether there is difference in mean strength of product exist among the product of three plants.

(b) Find the moment-generating function of the poisson random variable X and then use it to verify that $\mu = \sigma^2 = \lambda$. **(20)**

3. (a) A five card poker hand may contain from zero to four aces. If X is the random variable denoting the number of aces, enumerate the range space of X. What are the probabilities associated with each possible value fo X? Also find the cumulative distribution of the random variable X. **($16\frac{2}{3}$)**

(b) A random variable X has the probability density function given below. **(15)**

$$f(x) = \begin{cases} x & ; \ 0 \le x \le 1 \\ 2 - x & ; \ 1 \le x \le 2 \\ 0 & ; \ \text{otherwise} \end{cases}$$

Find i) $p_x(-1 < x < \frac{1}{2})$

ii) $p_x(x \le \frac{3}{2})$

iii) $p_x(x \le 3)$

iv) $p_x(x \ge 2.5)$ and

v) $p_x(\frac{1}{4} < x < \frac{3}{2})$

(c) The probability that a wafer contains a large particle of contamination is 0.01. If it is assumed that the wafers are independent, what is the probability that exactly 125 wafers need to be analyzed before a large particle is detected? (15)

4. (a) The president of a large company makes decisions by throwing darts at a board. The center section is marked "Yes". The probability of his hitting a 'Yes' is 0.6 and this probability remains constant from throw to throw. The president continues to throw until he has three 'hits'. His decision rule is, , if he gets three hits on or before the fifth throw, he decides in favor of the question. What is the probability that he will decide in favor of the question? (15)

(b) A batch of items consists of 100 parts from a local supplier of tubing and 200 parts from a supplier of tubing in the next state. If four parts are randomly selected and without replacement, what is the probability that two or more parts in the sample are from the local supplier?

Also find out the probability that at least one part in the sample is from the local supplier? **(15)**

(c) Flaws occur at random along the length of a thin Cu-wire with a mean of 2.3 flaws per millimeter. **($16\frac{2}{3}$)**

(i) Determine the probability of exactly two flaws in 0.001 meter of wire.

(ii) Determine the probability of 10 flaws in 5 millimeters of wire.

(iii) Determine the probability of at least 1 flaw in 2 millimeters of wire.

BANGLADESH UNIVERSITY OF ENGINEERING AND TECHNOLOGY, DHAKA

L-2/T-2 B. Sc. Engineering Examinations 2006-2007

Sub : **IPE 207** (Probability and Statistics)

Full Marks : 280 Time : 3 Hours

The figures in the margin indicate full marks.

USE SEPARATE SCRIPTS FOR EACH SECTION

SECTION – A

There are **FOUR** questions in this Section. Answer any **THREE**.

1. (a) What do you understand by weighted mean, trimmed mean and geometric mean? Explain each of these means can be used. $(15\frac{2}{3})$

(b) Explain bimodal distribution and positively skewed distribution. How can skewness of data values of a distribution be measured? (8+5)

(c) Explain Chebyshev's theorem and coefficient of variation. (5+4)

(d) Define interquartile range. What do you mean by "85th percentile value of a test taken by a student is 90"? (5+4)

2. (a) State central limit theorem. Why is it important in sampling distribution? (5+5)

(b) Derive expressions for mean and variance of distribution of sample proportion. (10)

(c) A soft-drink machine is being regulated so that the amount of drink dispensed averages 240 milliliters with a standard deviation of 15 milliliters. Periodically, the machine is checked by taking a sample of 40 drinks and computing the average content. If the mean of the 40 drinks is a value within the interval $\mu_{\bar{x}} \pm 2\sigma_{\bar{x}}$, the machine is thought to be operating satisfactorily; otherwise, adjustments are made. In a study, the company official found the mean of 40 drinks to be $\bar{x} = 236$ milliliters and concluded that the machine needed adjustment. Was this a reasonable decision? $(26\frac{2}{3})$

3. (a) Differentiate between unbiased estimator and the most efficient estimator of a parameter. (8)

(b) Show that s^2 is an unbiased estimator of the parameter σ^2. (15)

(c) A machine is producing metal pieces that are cylindrical in shape. A sample of pieces is taken and the diameters are 1.01, 0.97, 1.03, 1.04, 0.99, 0.98, 0.99, 1.01 and 1.03 centimeters. Find a 99% confidence interval for the mean diameter of pieces from this machine, assuming an approximate normal distribution. What can we assert with 99% confidence about the possible size of the error in estimating the mean diameter? $(23\frac{2}{3})$

Contd P/2

4. (a) What do you understand by size of the test and power of the test in hypothesis testing? $(8\frac{2}{3})$

(b) A die is tossed 180 times with the following results – **(20)**

x	1	2	3	4	5	6
f	28	36	36	30	27	23

Does the distribution of x follow uniform distribution? Use a 0.01 level of significance.

(c) A study was made on the amount of converted sugar in a certain process at various temperatures. The data were coded and recorded as follows – **(18)**

Temperature, x	Converted sugar, y
1.0	8.1
1.1	7.8
1.2	8.5
1.3	9.8
1.4	9.5
1.5	8.9
1.6	8.6
1.7	10.2
1.8	9.3
1.9	9.2
2.0	10.5

Estimate the linear regression line.

SECTION – B

There are **FOUR** questions in this Section. Answer any **THREE**.

5. (a) Define the following terms : $(3\times3=9)$

(i) Sample Space, (ii) Mutually Exclusive Events (iii) Conditional Probability.

(b) If each coded item in a catalog begins with 4 distinct letters followed by 5 distinct nonzero digits, find the probability of randomly selecting one of these coded items with the first letter a vowel, second letter a consonant and the last digit is an odd number. **(19)**

(c) A continuous random variable x that can assume values between x = 2 and x = 5 has a density function given by $f(x) = 2(1 + x)/27$. Find $(18\frac{2}{3})$

(i) $P(x < 4)$

(ii) $P(2 < x < 3)$

6. (a) 14 people are going on a skiing trip in 4 cars that hold 2, 4, 5 and 6 passengers respectively. In how many ways, is it possible to transport all the 14 people to the ski lodge using all cars? (20)

(b) Define joint probability distributions. Why in a continuous probability function probability of the random variable assuming a discrete value is zero? (3+6=9)

(c) A private pilot wishes to insure his airplane for \$ 200,000. The insurance company estimates that a total loss may occur with probability 0.002, a 50% loss with probability 0.01 and a 25% loss with probability 0.1. Ignoring all other partial losses, what premium should the insurance company charge each year to realize an average profit of \$ 5000? ($17\frac{2}{3}$)

7. (a) The acceptance scheme for purchasing lots containing a large number of batteries is to test no more than 25 randomly selected batteries and to reject a lot if a single battery fails. Suppose, the probability of a failure is 0.005. (21)

   (i) What is the probability that a lot is accepted?

   (ii) What is the probability that a lot is rejected on the 12th test?

   (iii) What is the probability that a lot is rejected within 3 tests?

(b) 'The Poisson distribution is a limiting form of a binomial distribution' – explain the statement. (8)

(c) An electronic switching device occasionally malfunctions and may need to be replaced. It is known that the device is satisfactory if it makes, on the average, no more than 0.20 error per hour. A particular 5 hour period is chosen as a 'test' on the device. If no more than 1 error occurs, the device is considered satisfactory. ($17\frac{2}{3}$)

   (i) What is the probability that a satisfactory device will be considered unsatisfactory on the basis of the test?

   (ii) What is the probability that a device will be accepted as satisfactory when, in fact, the mean number of error is 0.25 per hour?

8. (a) Explain the memoryless property of a exponential process. (8)

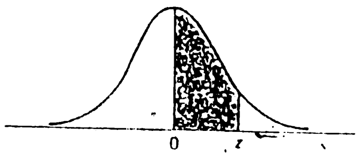
(b) The length of time for one person to be served at a café is a random variable having exponential distribution. The mean of this event is 4 minutes. What is the probability that a person is served in less than 3 minutes on at least 5 of next 6 days? (18)

(c) The heights of 1000 students are normally distributed with a mean of 174.5 centimeters and a standard deviation of 6.9 centimeters. How many of these students in expected to have – ($20\frac{2}{3}$)

   (i) heights less than 160.0 centimeters?

   (iii) heights between 171.5 and 182.0 centimeters?

Table 4 Normal Curve Areas

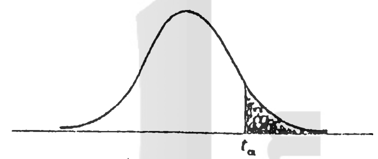


z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0174	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4945	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

Source: Abridged from Table I of A. Hald, *Statistical Tables and Formulas* (New York: John Wiley & Sons, Inc.), 1952. Reproduced by permission of A. Hald and the publisher.

APPENDIX

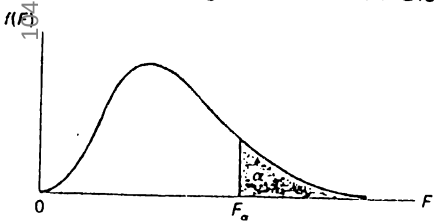
Table 5 Critical Values of t



Degrees of Freedom	$t_{0.100}$	$t_{0.050}$	$t_{0.025}$	$t_{0.010}$	$t_{0.005}$
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
∞	1.282	1.645	1.960	2.326	2.576

Source: From M. Merrington, "Table of Percentage Points of the t-Distribution," *Biometrika*, 1941, 32, 300. Reproduced by permission of the *Biometrika* Trustees.

Table 7 Percentage Points of the F Distribution, $\alpha = 0.05$



Denominator Degrees of Freedom (ν_2) / Numerator Degrees of Freedom (ν_1)

ν_2 \ ν_1	1	2	3	4	5	6	7	8	9
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

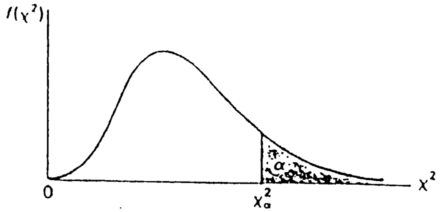
Points of the Inverted Beta (F)

Table 7 (Continued)

Denominator Degrees of Freedom (ν_2) / Numerator Degrees of Freedom (ν_1)

ν_2 \ ν_1	10	12	15	20	24	30	40	60	120	∞
1	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

Table 6 Critical Values of χ^2



Degrees of Freedom	$\chi^2_{0.995}$	$\chi^2_{0.990}$	$\chi^2_{0.975}$	$\chi^2_{0.950}$	$\chi^2_{0.900}$
1	0.0000393	0.0001571	0.0009821	0.0039321	0.0157908
2	0.0100251	0.0201007	0.0506356	0.102587	0.210720
3	0.0717212	0.114832	0.215795	0.351846	0.584375
4	0.206990	0.297110	0.484419	0.710721	1.063623
5	0.411740	0.554300	0.831211	1.145476	1.61031
6	0.675727	0.872085	1.237347	1.63539	2.20413
7	0.989265	1.239043	1.68987	2.16735	2.83311
8	1.344419	1.646482	2.17973	2.73264	3.48954
9	1.734926	2.087912	2.70039	3.32511	4.16816
10	2.15585	2.55821	3.24697	3.94030	4.86518
11	2.60321	3.05347	3.81575	4.57481	5.57779
12	3.07382	3.57056	4.40379	5.22603	6.30380
13	3.56503	4.10691	5.00874	5.89186	7.04150
14	4.07468	4.66043	5.62872	6.57063	7.78953
15	4.60094	5.22935	6.26214	7.26094	8.54675
16	5.14224	5.81221	6.90766	7.96164	9.31223
17	5.69724	6.40776	7.56418	8.67176	10.0852
18	6.26481	7.01491	8.23075	9.39046	10.8649
19	6.84398	7.63273	8.90655	10.1170	11.6509
20	7.43386	8.26040	9.59083	10.8508	12.4426
21	8.03366	8.89720	10.28293	11.5913	13.2396
22	8.64272	9.54249	10.9823	12.3380	14.0415
23	9.26042	10.19567	11.6885	13.0905	14.8479
24	9.88623	10.8564	12.4011	13.8484	15.6587
25	10.5197	11.5240	13.1197	14.6114	16.4734
26	11.1603	12.1981	13.8439	15.3791	17.2919
27	11.8076	12.8786	14.5733	16.1513	18.1138
28	12.4613	13.5648	15.3079	16.9279	18.9392
29	13.1211	14.2565	16.0471	17.7083	19.7677
30	13.7867	14.9535	16.7908	18.4926	20.5992
40	20.7065	22.1643	24.4331	26.5093	29.0505
50	27.9907	29.7067	32.3574	34.7642	37.6886
60	35.5346	37.4848	40.4817	43.1879	46.4589
70	43.2752	45.4418	48.7576	51.7393	55.3290
80	51.1720	53.5400	57.1532	60.3915	64.2778
90	59.1963	61.7541	65.6466	69.1260	73.2912
100	67.3276	70.0648	74.2219	77.9295	82.3581

Source: From C. M. Thompson, "Tables of the Percentage Points of the χ^2-Distribution," *Biometrika*, 1941, 32, 188–189. Reproduced by permission of the *Biometrika* Trustees.

Table 6 (Continued)

Degrees of Freedom	$\chi^2_{0.100}$	$\chi^2_{0.050}$	$\chi^2_{0.025}$	$\chi^2_{0.010}$	$\chi^2_{0.005}$
1	2.70554	3.84146	5.02389	6.63490	7.87944
2	4.60517	5.99147	7.37776	9.21034	10.5966
3	6.25139	7.81473	9.34840	11.3449	12.8381
4	7.77944	9.48773	11.1433	13.2767	14.8602
5	9.23635	11.0705	12.8325	15.0863	16.7496
6	10.6446	12.5916	14.4494	16.8119	18.5476
7	12.0170	14.0671	16.0128	18.4753	20.2777
8	13.3616	15.5073	17.5346	20.0902	21.9550
9	14.6837	16.9190	19.0228	21.6660	23.5893
10	15.9871	18.3070	20.4831	23.2093	25.1882
11	17.2750	19.6751	21.9200	24.7250	26.7569
12	18.5494	21.0261	23.3367	26.2170	28.2995
13	19.8119	22.3621	24.7356	27.6883	29.8194
14	21.0642	23.6848	26.1190	29.1413	31.3193
15	22.3072	24.9958	27.4884	30.5779	32.8013
16	23.5418	26.2962	28.8454	31.9999	34.2672
17	24.7690	27.5871	30.1910	33.4087	35.7185
18	25.9894	28.8693	31.5264	34.8053	37.1564
19	27.2036	30.1435	32.8523	36.1908	38.5822
20	28.4120	31.4104	34.1696	37.5662	39.9968
21	29.6151	32.6705	35.4789	38.9321	41.4010
22	30.8133	33.9244	36.7807	40.2894	42.7956
23	32.0069	35.1725	38.0757	41.6384	44.1813
24	33.1963	36.4151	39.3641	42.9798	45.5585
25	34.3816	37.6525	40.6465	44.3141	46.9278
26	35.5631	38.8852	41.9232	45.6417	48.2899
27	36.7412	40.1133	43.1944	46.9630	49.6449
28	37.9159	41.3372	44.4607	48.2782	50.9933
29	39.0875	42.5569	45.7222	49.5879	52.3356
30	40.2560	43.7729	46.9792	50.8922	53.6720
40	51.8050	55.7585	59.3417	63.6907	66.7659
50	63.1671	67.5048	71.4202	76.1539	79.4900
60	74.3970	79.0819	83.2976	88.3794	91.9517
70	85.5271	90.5312	95.0231	100.425	104.215
80	96.5782	101.879	106.629	112.329	116.321
90	107.565	113.145	118.136	124.116	128.299
100	118.498	124.342	129.561	135.807	140.169