DEPARTMENT OF MATHEMATICS

"T2 Examination, March 2020"

Semester: 4th

Subject: Probability & Statistics

Branch: CSE

Course Type: Core Time: 90 Minutes

Program: B. Tech.

Date of Exam: 20/03/2020 Subject Code: MAH202B-T

Session: 1:00 PM-2:30 PM

Course Nature: Hard

Max. Marks: 30

Signature: HOD/Associate HOD:

PART A

(All questions are compulsory 2*5=10)

1. (a) Show that the bivariate function:

$$F(x,y) = \begin{cases} e^{-(x+y)}, & x \ge 0, y \ge 0 \\ 0, & otherwise \end{cases}$$
 is not a joint distribution function.

- (b) Define joint distribution function and write Rectangle rule for the same.
- (c) If $X \sim Expo(\lambda)$ with $P[X \le 2] = P[X > 2]$, Find var[X].
- (d) If X is normally distributed with mean 2 and variance 1, find P[|X 2| < 1]
- (e) Define Gamma distribution. Also write mean and variance of the distribution.

PART B

(Attempt any 2 questions. Each question carries 10 marks)

2. (a) In a normal distribution, 7% of the items are under 35 and 89% are under 63. What are the mean and standard deviation of the distribution?

(6 Marks)

(b) If X and Y have joint p.d.f.:

X	-1	0	1
0	a	2a	a
1	3a	2a	a
2	2a	a	2a

Find (i) marginal distributions of X and Y, (ii) Conditional distribution of X given Y = 1.

(4 Marks)

- 3. (a) Two tetrahedra with sides numbered 1 to 4 are tossed. Let X denote the number on the downturned face of the first tetrahedron and Y the larger of the downturned numbers. Find
 - (i) The joint density function of X and Y.
 - (ii) E[Y|X = 3]
 - (iii) $P[X \le 2, Y \le 2]$ (6 Marks)
 - (b) The life of electronic tubes of a certain type may be assumed to be normally distributed with mean 155 hours and standard deviation 19 hours. What is the probability that
 - (i) The life of randomly chosen tube is between 135 hours and 173 hours.
 - (ii) The life of randomly chosen tube is less than 116 hours.

(4 Marks)

4. (a) Let the joint probability density function of X and Y is given by

$$f(x,y) = \begin{cases} x + y, & where \ 0 \le x \le 2, 0 \le y \le 1 \\ 0, & otherwise \end{cases}$$

Find (i)
$$P[0 < X < \frac{1}{2}, \ 0 < Y < \frac{1}{3}]$$
 (ii) $E[X + Y]$ (iii) $\rho[X, Y]$ (6 Marks)

(b) If X has an exponential distribution with mean 2, Find P(X < 1 | X < 3). (4 Marks)