

14.) X and Y - 2 Random Variables

$$f(x,y) = \begin{cases} 48(6-x-y), & 0 < x < 2, 2 < y < 4 \\ 0 & \text{Otherwise} \end{cases}$$

$$(i) P(X+Y < 3)$$

$$\begin{aligned} \therefore P(X+Y < 3) &= \int_0^2 \int_0^{3-x} f(x,y) dy dx \\ &= \int_0^2 \int_0^{3-x} 48(6-x-y) dy dx \end{aligned}$$

$$= 48 \int_0^2 (6y - xy - y^2/2) \Big|_0^{3-x} dx$$

$$= \frac{1}{8} \int_0^2 \left[6(3-x) - x(3-x) - \frac{(3-x)^2}{2} + 12 + \frac{2x-2}{2} \right] dx$$

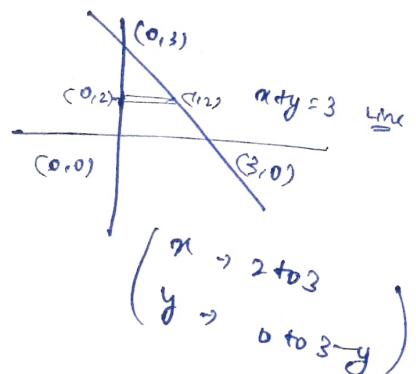
$$= \frac{1}{8} \int_0^2 18 - 6x - 3x + x^2 - \frac{9}{2} + 3x - \frac{x^2}{2} - 10 + 2x dx$$

$$= \frac{1}{8} \int_0^2 \left(\frac{x^2}{2} - 4x + 7\frac{1}{2} \right) dx$$

$$= \frac{1}{8} \left(\frac{x^3}{6} + \left(-\frac{4x^2}{2} \right) + 7\frac{1}{2}x \right) \Big|_0^2$$

$$= 48 \left(\frac{4}{6} - 2 + 7\frac{1}{2} \right) = 1048$$

$$\therefore \boxed{P(X+Y < 3) = 5/24}$$



$$\begin{aligned} & 18 + 6x + 2x^2 - 4x^2 + 5x - 4x \\ & x^2 - x^2 = 2x \\ & 2x^2 - 2x = 2x \\ & 2x^2 = 4x \\ & x^2 = 2x \\ & x = 2 \end{aligned}$$

Sub code: MA6351

RegNo: 2019503519

Sub name: Probability and Statistics

Name: Hemanthin.

(i) $P(X < 1 | Y < 3)$

$$\boxed{P(X < 1 | Y < 3) = \frac{P(X < 1 \cap Y < 3)}{P(Y < 3)}} \rightarrow (1)$$

∴ Find $P(X < 1 \cap Y < 3)$

$$\begin{aligned} P(X < 1 \cap Y < 3) &= \int_0^1 \int_2^3 f(x,y) dy dx \\ &= 48 \int_0^1 \int_2^3 (6-x-y) dy dx \\ &= 48 \int_0^1 \int_2^3 (6-x-y) dy dx = 48 \int_0^1 (6-x)y - y^2/2 \Big|_2^3 dx \\ &= 48 \int_0^1 ((6-x)_3 - 9/2) - [(6-x) - 4/2] dx \\ &= 48 \int_0^1 (18 - 3x - 9/2) - (2 - 2x - 2) dx \\ &= 48 \int_0^1 (\frac{7}{2} - x) dx = \frac{1}{8} \left(\frac{7}{2}x + \frac{x^2}{2} \right) \Big|_0^1 \\ &= \frac{1}{8} (7/2 - 1/2) = \boxed{3/8} \end{aligned}$$

$$\boxed{P(X < 1 \cap Y < 3) = 3/8} \rightarrow (2)$$

$$\begin{aligned} P(Y < 3) &= \int_0^2 \int_2^3 f(x,y) dy dx = \int_0^2 \int_2^3 \frac{1}{8} (6-x-y) dy dx \\ &= 48 \int_0^2 (6-x)y - y^2/2 \Big|_2^3 dx \\ &= \frac{1}{8} \int_0^2 [3(6-x) - 9/2 - 2(6-x) + 4/2] dx \end{aligned}$$

Sub Code: MA6357

Reg No: 2019503579

Subject Name: Probability and Statistics

Name: Nemanthi, N.

$$= \frac{1}{8} \int_0^8 ((6-x) - 5/2) dx \Rightarrow 48 \int_6^8 (7/2 - x) dx$$

$$\Rightarrow 48 \left[\frac{7}{2}x - \frac{x^2}{2} \right]_6^8 \Rightarrow 48 \left(\frac{7}{2}(2) - (4) \right)$$

$$= \boxed{576}$$

$$\therefore \boxed{P(Y < 3) = 576} - \textcircled{3}$$

By \textcircled{1}, \textcircled{2} & \textcircled{3}

$$\Rightarrow P(X < 1 | Y < 3) = \frac{318}{576} = \frac{31}{57}$$

$$\therefore \boxed{\cancel{P(X < 1 | Y < 3) = 3/5}}$$

(1) x is Discrete R.V

$$P(x=0) = 1 - P(x=1) \quad \text{and} \quad E(x) = 3 \text{ var}(x).$$

$$P(x=0) = 1 - P(x=1) \Rightarrow x \text{ takes } 0 \text{ or } 1$$

Probability Dist of x is

x	P(x)
0	1 - p
1	p

$$\therefore (\text{If } \underline{P(x=0) = p})$$

Subject: Mathematics

Name: Hemanthini.

Subject: Probability and Statistics

$$\left[E(X) = \sum_{i=1}^n x_i p_i \right] \therefore E(X) = 0(1-p) + 1(p)$$

$$\boxed{E(X) = p} - \textcircled{1}$$

$$\begin{aligned} \text{Var}(X) &= E(X^2) - (E(X))^2 \\ &= 0^2(1-p) + 1^2(p) - p^2 \end{aligned}$$

$$\Rightarrow \text{Var}(X) = p - p^2 - \textcircled{2}$$

Given that $E(X) = 3 \text{Var}(X)$

$$\begin{aligned} \Rightarrow p &= 3(p - p^2) \Rightarrow p = 2/3 \\ &= 3p(1-p) \Rightarrow \quad i \text{ (neglect } p=0) \end{aligned}$$

$$\therefore p = 2/3 \quad (p \text{ is } P(X=1))$$

$$\begin{aligned} \therefore P(X=0) &= 1 - P(X=1) \\ &= 1 - 2/3 \Rightarrow \boxed{P(X=0) = 1/3} \end{aligned}$$

(3.) 15 interval b/w 7 & 30

X - No of minutes past 7am when passenger arrives,

$$\boxed{f(x) = \frac{1}{30} \text{ if } 0 < x < 30} - \textcircled{1}$$

(i) $P(\text{wait less than } 5 \text{ min}) = P(\text{arrive b/w 7:10 and 7:15}) \text{ OR}$
 $P(\text{arrive b/w } 7:25 \text{ and } 7:30)$

$$= P(10 < x < 15) \cup P(25 < x < 30)$$

$$= P(10 < x < 15) + P(25 < x < 30)$$

$$= \int_{10}^{15} \frac{1}{30} dx + \int_{25}^{30} \frac{1}{30} dx = \frac{1}{30} (x|_{10}^{15}) + \frac{1}{30} (x|_{25}^{30})$$

$$= \frac{1}{30} (15 - 10) + \frac{1}{30} (30 - 25) = \frac{10}{30} = \boxed{\frac{1}{3}}$$

$\therefore P(\text{wait less than } 5 \text{ min}) = \boxed{\frac{1}{3}}$

(ii) $P(\text{wait atleast } 12 \text{ min}) = P(\text{arrive b/w 7 and } 7:03) \text{ OR}$
 $P(\text{arrive b/w } 7:15 \text{ and } 7:18)$

$$= P(0 < x < 3) + P(15 < x < 18)$$

$$= \int_0^3 \frac{1}{30} dx + \int_{15}^{18} \frac{1}{30} dx = \frac{1}{30} x|_0^3 + \frac{1}{30} x|_{15}^{18}$$

$$= \frac{1}{30} (3+3) = \frac{6}{30} = \boxed{\frac{1}{5}}$$

$\therefore P(\text{wait atleast } 12 \text{ min}) = \boxed{\frac{1}{5}}$

Sub code: MAB251

Reg no: 2019503519

Name: Hemanth R.N.

(7.) Given data:

$$\left\{ \begin{array}{l} \text{Mean} = \mu ; \text{Var } \sigma^2 = 1.5 \\ \Rightarrow \sigma = \sqrt{1.5} = 1.2248 \end{array} \right.$$

\bar{x} → sample mean.

According to Lindeberg's statement of CLT,

If avg of random variables follow Normal Distribution,
then \bar{x} follows $N(\mu, \sigma/\sqrt{n})$ by CLT.

$$\therefore Z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \quad \rightarrow ①$$

To find n, P

$$P(-0.5 < \bar{x} - \mu < 0.5) \geq 0.95 \quad \Rightarrow \quad P(\mu - 0.5 < \bar{x} < \mu + 0.5) \geq 0.95$$

$$P(|\bar{x} - \mu| < 0.5) \geq 0.95$$

$$P\left(\frac{|\bar{x} - \mu|}{\sigma/\sqrt{n}} < \frac{0.5}{1.2248/\sqrt{n}}\right) \geq 0.95 \quad (\text{Given } \sigma = \sqrt{1.5} = 1.2248)$$

$$\therefore P(|z| < 0.4082\sqrt{n}) \geq 0.95$$

z is standard normal variate.

Least value of n is obtained if

$$P(|z| < 0.4082 \sqrt{n}) = 0.95$$

(i) $P(-0.4082 \sqrt{n} < z < 0.4082 \sqrt{n}) = 0.95$

$$\therefore P(z < 0.4082 \sqrt{n}) = 0.95$$

$$\underline{P(z < 0.4082 \sqrt{n}) = 0.475}$$

From std normal dist table, $0.475 = P(z < 1.96)$

$$0.4082 \sqrt{n} = 1.96$$

$$\Rightarrow \boxed{\sqrt{n} = 4.8016}$$

Following on both sides \Rightarrow

$$\underline{n = 23.055}$$

\therefore size of sample must be
AT LEAST 24.

Sub code: MA6351

Sub name: Probability and Statistics

(6.) X and Y independent R.V with

$$\text{pdf } e^{-x}, x \geq 0; e^{-y}, y \geq 0$$

Find density fn of $U = X/(X+Y)$, $V = X+Y$,

Soln:

Since X, Y are independent,

$$f(x,y) = f(x)f(y) = e^{-x} \cdot e^{-y} = e^{-(x+y)}, \quad x, y \geq 0$$

$$\begin{cases} U=x/V, \quad Y=V-x \\ x=UV, \quad y=V-Uv \end{cases}$$

Density function of U

$$f(u) = \int_0^\infty f(u,v) dv \quad \text{and}$$

Density function of V

$$f(v) = \int_0^\infty f(u,v) du$$

$$f(u,v) = |J| (f(x,y))$$

→ ②

→ ①

$$J = \frac{\partial(x,y)}{\partial(u,v)} =$$

$$\begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

$$\boxed{\begin{array}{l} u = x/(x+y) \Rightarrow v = x+y \\ x = uv, \quad y = v - uv \end{array}}$$

$$\therefore |J| = v - uv + uv = v$$

$$= \begin{vmatrix} v & u \\ -v & 1-u \end{vmatrix}$$

(since $\frac{\partial x}{\partial u} = v, \frac{\partial y}{\partial u} = -v$)

$$\underline{|J| = v}$$

→ ③

Sub ③ in ②

$$f(u,v) = v \cdot e^{-v}$$

$$\therefore \left\{ \begin{array}{l} f(x,y) = e^{-(x+y)} \\ = e^{-v} \end{array} \right\}$$

$$f(u) = \int_0^\infty v \cdot e^{-v} dv$$

Subcode: MA6351

Pg No: 20/99D3679

Sub Name: Probability and Statistics

Name: MEGATHIRI

Lemmas calculation, $x \geq 0$ & $u, v \geq 0$ (continuous)

$$\underline{v \geq 0}$$

$y \geq 0, -u \leq v \leq 0$ ($y = v - u$)

$$\therefore v \geq u \Rightarrow$$

$\therefore (v \geq 0 \& u \leq 1 \text{ are limits})$

$$f(u) = \int_0^{\infty} v e^{-v} dv$$

$$= \left[v \cdot \frac{e^{-v}}{-1} - 1 \left(\frac{e^{-v}}{(-1)^2} \right) \right] \Big|_0^{\infty}$$

$$= +v \cdot e^{-v} - e^{-v} \Big|_0^{\infty} = 0 - 0 - (0 - 1) = \boxed{1}$$

$$f(v) = \int_0^{\infty} v e^{-v} du = v \cdot e^{-v} \Big|_0^{\infty}$$

$$= v e^{-v} (u \Big|_0^1 = v e^{-v} (1 - 0) = \underline{v e^{-v}, v \geq 0}$$

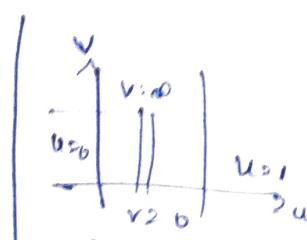
$$\therefore f(u), f(v) = 1, v e^{-v}$$

$$= v e^{-v}$$

$$= f(u, v) \quad \text{by } \textcircled{4}$$

$$\therefore \boxed{f(u) \cdot f(v) = f(u, v)}$$

u & v are independent R.V



(Graph for limits)

Sub Code: MA6351

Reg No: 2019503519

Sub Name: Probability and Statistics

Name: Hemanthin.

(5.)

$x \setminus y$	-1	1	$P(x)$
0	$\frac{1}{8}$	$\frac{3}{8}$	$\frac{4}{8}$
1	$\frac{2}{8}$	$\frac{1}{8}$	$\frac{4}{8}$
$P(y)$	$\frac{3}{8}$	$\frac{5}{8}$	1

$E(x) = \sum x_i p(x_i) = 0(\frac{4}{8}) + 1(\frac{4}{8}) = \frac{4}{8} = \frac{1}{2}$

$E(x^2) = \sum x_i^2 p(x_i) = 0^2(\frac{4}{8}) + 1^2(\frac{4}{8}) = \frac{4}{8} = \frac{1}{2}$

$E(y) = \sum y_i p(y_i) = (-1)(\frac{3}{8}) + 1(\frac{5}{8}) = \frac{2}{8} = \frac{1}{4}$

$E(y^2) = \sum y_i^2 p(y_i) = (-1)^2(\frac{3}{8}) + 1^2(\frac{5}{8}) = \frac{8}{8} = 1$

$E(xy) = \sum_{i,j} x_i y_j p(x_i, y_j)$

$$\begin{aligned} &= 0(-1)(\frac{1}{8}) + 0(1)(\frac{3}{8}) + 1(-1)(\frac{2}{8}) + 1(1)(\frac{2}{8}) \\ &= -\frac{2}{8} + \frac{2}{8} = 0 \end{aligned}$$

$$\sigma_x^2 = E(x^2) - (E(x))^2 = \frac{1}{2} - (\frac{1}{2})^2 = \frac{1}{4}$$

$$\sigma_y^2 = E(y^2) - (E(y))^2 = 1 - (\frac{1}{4})^2 = \frac{15}{16}$$

$$\boxed{\sigma_x = \frac{1}{2} \text{ & } \sigma_y = \sqrt{\frac{15}{16}}}$$

$$\gamma_{xy} = \frac{\text{Cov}(x,y)}{\sigma_x \sigma_y} = \frac{E(xy) - E(x) \cdot E(y)}{\sigma_x \cdot \sigma_y}$$

$$= \frac{0 - 1/2 \cdot 1/4}{\frac{1}{2} \cdot \frac{\sqrt{15}}{4}} = \frac{-1/8}{\sqrt{15}/8} = -\frac{1}{2} \cdot \frac{\sqrt{8}}{\sqrt{15}}$$

$$\boxed{\gamma_{xy} = -\frac{1}{\sqrt{15}}} \quad \text{Or} \quad \boxed{\gamma_{xy} = -0.2582}$$

Q. 20.)

Days	Mon	Tues	Wed	Thrus	Fri	Sat
No. of accidents	14	18	12	11	15	14
					Total = 84	

H_0 : Accidents are uniformly distributed over the week

H_1 : Accidents are not uniformly distributed.

$$N = 6$$

Consider Level of significance $\alpha = 0.05$

$$\text{Degree of freedom} = n-1 = 6-1 = 5$$

From table, we see, χ^2 is 11.070 - ①

SubCode: MA6351

RegNo: 2019503519

Subject: Probability and Statistics

Name: Hemanth.N.

$$\chi^2 = \sum \frac{(O-E)^2}{E}$$

is test statistic;

O is observed freq
E is expected freq

Given that total no of accidents = 84

Hence they are uniformly distributed

Expected no
of accidents
on a day } = $\frac{84}{6} = 14$

O	E	O-E	$(O-E)^2$	$\frac{(O-E)^2}{E}$
14	14	0	0	0
18	14	4	16	16/14
12	14	-2	4	4/14
11	14	-3	9	9/14
15	14	1	1	1/14
14	14	0	0	0
Total:				30/14

$$\chi^2 = \sum \frac{(O-E)^2}{E} = \frac{30}{14} = 2.143$$

Table value, by χ^2 is 11.07, $(2.143 < 11.07)$

\therefore calculated $\chi^2 <$ table value χ^2 ; Thus Accept H₀

\Rightarrow Accidents are uniformly distributed over the week.

Subcode: MA6351

Regno: 2019503579

Subject: Probability and Statistics

Name: HEMANTH.N.

Q1.)

H_0 : There is no significant difference b/w treatments

H_1 : There is significant diff b/w treatments

Treatment i is taken as X_i

X_1	X_2	X_3	X_4	Total	X_1^2	X_2^2	X_3^2	X_4^2
6	13	7	3	29	36	169	49	9
4	10	9	6	29	16	100	81	36
5	13	11	1	30	25	169	121	1
	12		4			144		16
			1					1
15	98	27	15	105	77	582	251	63

$$N = 15$$

$$T = 105$$

: correction factor

$$\frac{q^2}{N} = \frac{11025}{15}$$

$$\frac{T^2}{N} = 725$$

TSS:

$$\begin{aligned}
 & \text{(Total sum of squares)} = \sum X_i^2 + \sum X_2^2 + \sum X_3^2 + \sum X_4^2 - \frac{q^2}{N} N \\
 & = 77 + 582 + 251 + 63 - 725 \quad : \quad TSS = 238
 \end{aligned}$$

Sub Code: MA6351

Regno: 2019503579

Sub Name: Probability and Statistics

Name: Hemanth, N.

$$\begin{aligned} S_{ST} &= \frac{(\sum x_1)^2}{N_2} + \frac{(\sum x_2)^2}{N_2} + \frac{(\sum x_3)^2}{N_2} + \frac{(\sum x_4)^2}{N_2} - \frac{72}{N} \\ (\text{Sum of squares}) &\quad (\text{Sum of squares}) \end{aligned}$$

(N_2 = No. of elements in respective columns)

$$= \frac{(15)^2}{3} + \frac{48^2}{4} + \frac{(27)^2}{3} + \frac{(15)^2}{5} - 735$$

$$= \frac{225}{3} + \frac{2304}{4} + \frac{729}{3} + \frac{225}{5} - 735$$

$$= 75 + 576 + 243 + 45 - 735 = 204$$

$$SSE = SST - SSc = 238 - 204 = 34$$

Source of variation	Sum of squares	D.F	Mean squares	Variance ratio	table value @ 5%
S/w treatments	$SST = 204$	$C-1 = 3$	$MST = \frac{SST}{D.F}$ $204/3 = 68$	$F = \frac{MST}{MSe}$ $= 68 / 3.09$	$F(3,4) = 3.69$
Error	$SSe = 34$	$N-C = 15-4 = 11$	$MSe = \frac{SSe}{D.F}$ $= 34/11 = 3.09$	$F = 22.006$	

$F_{calculated} \rightarrow F_c$ from table

$22.006 > 3.69 \therefore H_0$ is Rejected

There is significant diff. b/w treatments

Subcode: NA6351

RegNo: 2019503519

Sub Name: Probability and statistics

Name: Hemanth, N.

PART-C

Q3.)

		Engine →			
		1	2	3	
Design ↓		A	45	48	51
		B	47	46	52
C	48	50	55		
D	42	37	49		

Two way ANOVA

Subtract each data
by 50 for easy calculation.

Detergent	Engine			Total			
	x_1	x_2	x_3		x_{12}	x_{22}	x_{32}
A (41)	-5	-7	1	-11	25	49	1
B (42)	-3	-4	2	-5	9	16	4
C (43)	-2	0	5	3	4	0	25
D (44)	-8	-13	-1	-22	64	169	1
Total :	-18	-24	7	-35	602	234	31

H_0 : There is no significant difference between column means and row means

H_1 : There is significant difference between column or row means

$N = 12$ - Total No of items

Date: 20/06/2021

Page: 15

Signature: Hemanth

Sub Code: MAB6351

Reg No: 2019503579

Sub Name: Probability and Statistics

Name: HEMANTHIN

$$T = -35, \Rightarrow \frac{T^2}{N} = \frac{(-35)^2}{12} = \boxed{102.08}$$

Total sum of squares = $\sum x_1^2 + \sum x_2^2 + \sum x_3^2 - T^2/N$

$$\begin{aligned} &= 102 + 234 + 234 + 31 - 102.08 \\ \boxed{\text{Total S.S.} = 264.92} \end{aligned}$$

Sum of squares below columns = $\frac{\sum x_{12}}{N_1} + \frac{\sum x_{22}}{N_2} + \frac{\sum x_{32}}{N_3} + \dots + \frac{\sum x_{n2}}{N_n}$
 $(N_i \rightarrow \text{No. of elements in each column})$

$$\therefore \frac{(-18)^2}{4} + \frac{(-24)^2}{4} + \frac{(7)^2}{4} - 102.08 = 135.17$$

$$\boxed{\text{S.S.C.} = 135.17}$$

S.S.R (Sum of square rows) = $\frac{\sum y_1^2}{N_1} + \frac{\sum y_2^2}{N_2} + \dots + \frac{\sum y_4^2}{N_2} - T^2/N$
 $(N_2: \text{No. of elements in each row})$

$$\therefore \frac{(-1)^2}{3} + \frac{(-5)^2}{3} + \frac{(3)^2}{3} + \frac{(-2)^2}{3} - 102.08$$

$$\boxed{\text{S.S.R.} = 110.91}$$

Subcode: MA6351

Regno: 2019508579

Subname: Probability and Statistics

Name: Hemanth N.

$$SSE = TSS - SSC - SSR$$

$$= 264.92 - 135.17 - 110.91$$

$$\boxed{SSE = 18.84}$$

ANOVA TABLE:

Source of variation	Sum of squares	D.f	Mean squares	Variance	Table 4.
B/w Column	$SSC = 135.17$	$\begin{matrix} C-1 \\ = 2 \end{matrix}$	$MSC = \frac{SSC}{C-1}$ $MSC = \frac{135.17}{2}$ $MSC = 67.585$	$F_c = \frac{MSC}{MSE}$ $= \frac{67.585}{3.14}$ $= 21.52$	$F_{cal}(2,6)$ 10.92
B/w Rows	$SSR = 110.91$	$\begin{matrix} R-1 \\ = 4-1 \\ = 3 \end{matrix}$	$MSR = \frac{SSR}{R-1}$ $= 110.91 / 3$ $= 36.97$	$F_r = \frac{MSR}{MSC}$ $= \frac{36.97}{3.14}$ $= 11.17$	$F_c(3,6)$ 9.78
Residual	$SSE = 18.84$	$\begin{matrix} N-C-R \\ = 12-2-4+1 \\ = 6 \end{matrix}$	$MSE = \frac{SSE}{6}$ $= 3.14$		
Total	264.92	11			

Sub Code: MAB351

Reg No: 2019503579

Sub Name: Probability and Statistics

Name: Hemanth R.V.

Conclusion,

Calculated

$$F_{\text{cal}} \text{ (for column)} = 16.92$$

$$F_c > F_{\text{cal}} \text{ (column)}$$

\therefore Reject H_0

Calculated

$$F_{\text{cal}} \text{ (for rows)} = 9.78$$

$$F_r > F_{\text{cal}} \text{ (row)}$$

\therefore Reject $\underline{H_0}$

Thus, conclusion is There is significant difference b/w
detergents and engines

Sub Code: MA 6357

Ref No: 2019503579

Sub Name: Probability and Statistics

Name: Hemanthini.

Q4)

Defects: 6, 4, 9, 10, 11, 12, 20, 10, 9, 10, 15, 80, 20, 15, 10

Let c denote the no. of defects

Totals: 171

$$\bar{c} = \frac{\sum c}{n} = \frac{171}{15} = 11.4$$

Let \bar{c} be $y \rightarrow$ which is the control limit

$$\begin{aligned} UCL \text{ (Upper control limit)} &= \bar{c} + 3\sqrt{\bar{c}} \\ &= 11.4 + 3\sqrt{11.4} = 11.4 + 10.12 \\ &= 21.52 \end{aligned}$$

$$\begin{aligned} LCL \text{ (Lower control limit)} &= \bar{c} - 3\sqrt{\bar{c}} \\ &= 11.4 - 3\sqrt{11.4} = 11.4 - 10.12 \\ &= 1.28 \end{aligned}$$

Now, $UCL = 21.52$, $CL = 11.4$, $LCL = 1.28$

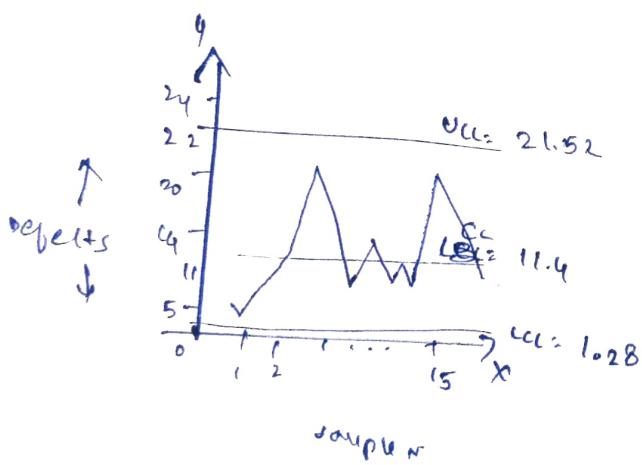
[Graph paper attached next page]

We observe the value of C from the graph.

None of values exceed the upper control limit nor the lower control limit.

∴ We can conclude that, the process is under control since all sample points lie within UCL & LCL

Sample Graph:



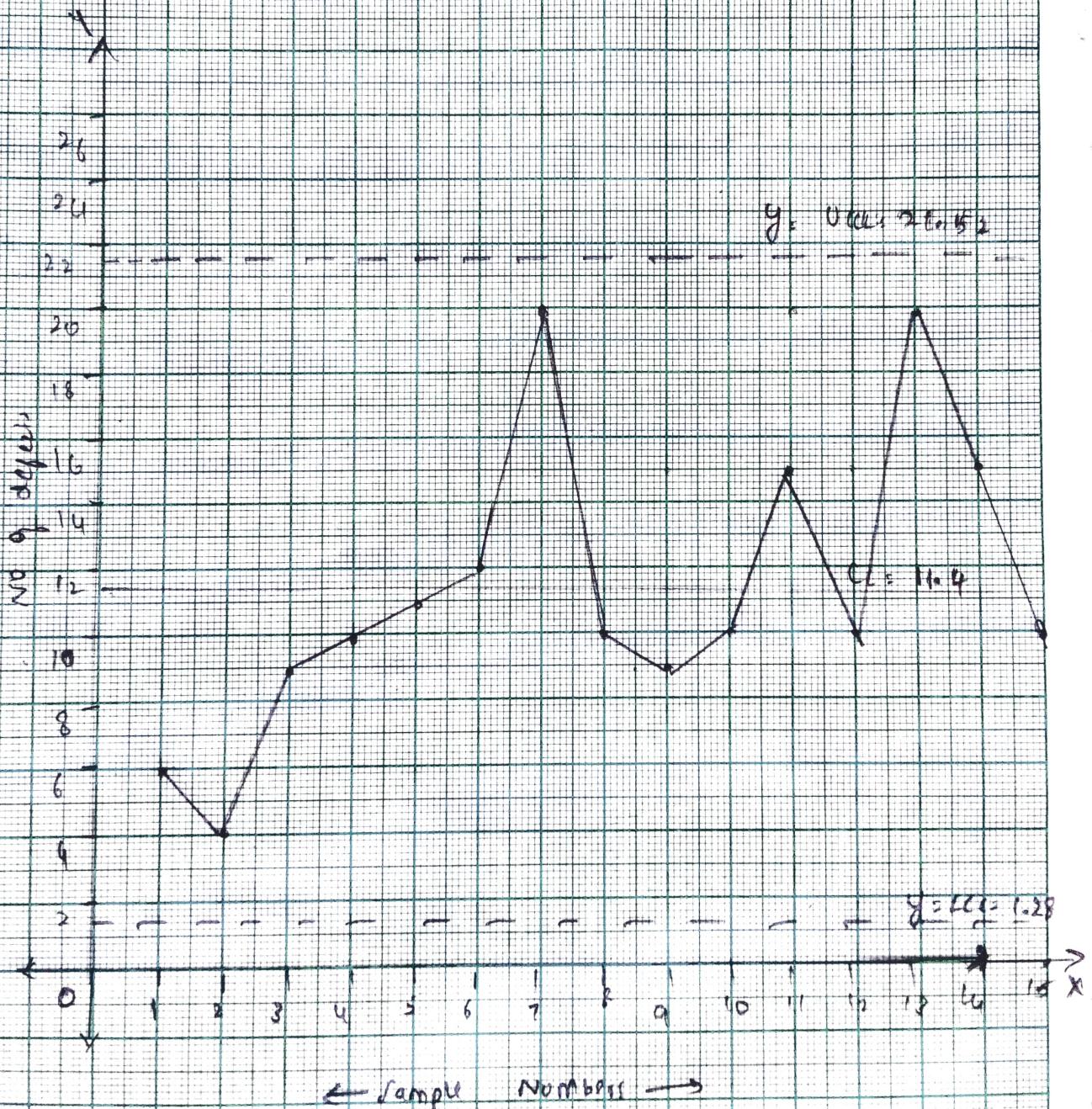
← Sample graph
 [original graph
 attached in prev
 page]

Subcode: MA6251
Probability & Statistics

Reg No: 2019503519

Name: Hemanth, N.

(4) $UCL = 21.52$, $C\bar{L} = 11.4$, $LCL = 1.28$



Subject: MATHEMATICS

PAPER: PROBABILITY

Module: Probability and Statistics

Name: MERNATH, A.

PART-A

- 1.) X outcome when fair die is tossed,

Probability distribution of X is $P(X=i) = 1/6$, $i=1, 2, 3, 4, 5, 6$

$$M(t) = \sum e^{tx} \cdot P_x = \frac{1}{6} (e^t + e^{2t} + e^{3t} + e^{4t} + e^{5t} + e^{6t})$$

$$\text{MGF } M(t) = \frac{e^t(e^{6t}-1)}{e^t - 1 + 6e^t}$$

- 4.) Joint prob abt (x_iy_j) is given below

$x \setminus y$	1	2	3
0	$3k$	$6k$	$9k$
1	$5k$	$8k$	$10k$
2	$7k$	$10k$	$12k$

$$\sum_{i=1}^3 \sum_{j=1}^2 P(x_i, y_j) = 1$$

Sum of all Prob in the tabu add up to 1

$$\therefore 72k = 1 \Rightarrow k = \frac{1}{72}$$

$$\therefore P(x_iy_j) = \frac{1}{72} (2x_i + 3y_j)$$

Sub Code: NAB251

Ref No: 2019508819

Sub Name: Probability and Statistics

Name: KPMANIE, M.

2.)

To find $P(x=4)$

Poisson Distribution

$$\text{Parameter} = np = 200(0.02) = 4$$

$$P(x=4) = \frac{e^{-4} \cdot 4^4}{4!} = \frac{e^{-4} \cdot 4}{4!} = 0.1953$$

Probability that exactly 4 pins are defective $\Rightarrow 0.1953$

3.)

Given $f(x) = 5(1-x)^4$, $0 \leq x \leq 1$

Area under the curve $f(x)$ gives probability

Find capacity c such that $P(X > \text{Capacity}) = 0.01$

$$\int_c^1 f(x) dx = 0.01$$

$$\int_c^1 5(1-x)^4 dx = 0.01$$

$$(t=1-x \Rightarrow dt = -dx)$$

$$\int_{1-c}^0 t^4 dt = 0.01 \Rightarrow 5(1/5 - 1/6) = 0.01$$

$$(1-c)^5 = 0.01 \Rightarrow 1-c = 0.398 \Rightarrow c = 0.602 \times 1000 = 602$$

Supply must be 602 Litres

Date: 30/06/2021

Pg No: 22

Signature:

Subcode: MA6351

Refno: 2019503579

Subject: Probability and Statistics

Name: Itemanthini.

5.) Lines of Regression $\Rightarrow 4x + 5y + 30 = 0 \quad \text{---(1)}$

$$20x + 9y - 107 = 0 \quad \text{---(2)}$$

(1)

(2)

① x_5

$$\begin{array}{rcl} 20x + 25y & = & -150 \\ 20x + 9y & = & 107 \\ \hline 16y & = & -257 \end{array}$$

$$y = \frac{-257}{16} \Rightarrow y = -16.06$$

Substitute $y = -16.06$ in ①

$$\Rightarrow 4x + 5(-16.06) = -30$$

$$4x = -30 + 80.3$$

$$x = \frac{+50.3}{4} = 12.576$$

$$x = 12.576$$

Mean values of x & y are 12.576 and -16.06 respectively

6.) Exponential Dist

$$f(x) = \lambda e^{-\lambda x}$$

$$\therefore \cancel{\lambda = 1} \Rightarrow f(x) = e^{-x} \quad | x > 0$$

$y = \sqrt{x}$, transformation func is $y = \sqrt{x}$

$$\frac{dy}{dx} = \frac{1}{2\sqrt{x}} \Rightarrow \frac{dx}{dy} = 2\sqrt{x} = 2y$$

Prob of y is $f_y(y) = \left| \frac{dy}{dx} \right| \cdot f_x(x) = 2y e^{-x}$

$$f_y(y) = 2y e^{-y^2}$$

(as $y = \sqrt{x}$)

$$\boxed{f_y(y) = 2y e^{-y^2} \quad | y > 0}$$

7.)

H_0 : sample drawn from population with $\mu = 3.25$ cm
 H_1 : $\mu \neq 3.25$

Two Tailed Test

$$\mu = 3.25, \sigma = 2.61 \text{ cm}$$

$$t = \frac{3.4 - 3.25}{2.61/\sqrt{900}} = 1.73$$

$$t = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}}$$

$|t| < 1.96$. H_0 is accepted.

Conclude that the sample is drawn from population $\bar{x} \sim \mu = 3.25$ cm

Sub Code: MA6351

Reg No: 2019503579

Sub Name: Probability and statistics

Name: Hemantini,

9.)

6 treatments, 3 blocks

$$k=6, R=3$$

Find Deg of freedom of error sum of squares

$$\text{Error} = (k-1)(R-1) = (6-1)(3-1) = 5 \times 2 = 10$$

$$0.6 \text{ of Error sum of squares} = 10$$

(a)

$n = 100$, no of defectives not known

$$\bar{P} = 0.4$$

Find CL, UCL, LCL

P chart,

$$CL = \bar{P} = 0.4$$

$$UCL = \bar{P} + 3\sqrt{\frac{\bar{P}(1-\bar{P})}{n}} = 0.4 + 3\sqrt{\frac{(0.4)(0.6)}{100}} = 0.5469$$

$$LCL = \bar{P} - 3\sqrt{\frac{\bar{P}(1-\bar{P})}{n}} = 0.4 - 3\sqrt{\frac{(0.4)(0.6)}{100}} = 0.2530$$

$$\therefore CL = 0.4, UCL = 0.5469, LCL = 0.2530$$

Sub Code: MA6351

Reg No: 2019503519

Sub Name: Probability and Statistics

Name: Hemanth, N.

8.)

$n = 400$, $X \rightarrow$ No. of Defectives = 30

$P = \text{Proportion of Def. in sample} \Rightarrow \frac{x}{n} = \frac{30}{400} = 0.075$

$H_0:$ Only 5% Products is defective
(R) $P = 0.05$

$H_1: P > 0.05$ (Right Tailed Test)

$H_0 \rightarrow$

$$Z_0 = \frac{P - P_0}{\sqrt{PQ/n}} = \frac{0.075 - 0.05}{\sqrt{0.05 \cdot 0.95 / 400}} = \frac{0.025}{\sqrt{0.000187}} = 2.27$$

Expected value: $\left(\frac{P - P_0}{\sqrt{PQ/n}} \right) \sim N(0, 1) = 1.645$ (Right Tailed)
from table

Calculated $Z_0 > Z_e$ thus reject H_0 at 5% level of sign.

Company's claim is wrong.

All answers in this booklet have been for my own handwriting. Nobody helped me in writing this answers

Abdullah
30/06/21