

Q.1. 1.81, 1.24, 1.06, 1.80, 2.15, 1.93, 1.97, 1.69, 1.93,  
1.86, 1.08, 2.53, 1.12, 2.74, 1.69, 1.23, 1.24,  
1.80, 2.30, 1.54.

data in Ascending order

1.06, 1.08, 1.12, 1.23, 1.24, 1.24, 1.54, 1.59, 1.69,  
1.80, 1.80, 1.81, 1.86, 1.93, 1.93, 1.97, 2.15, 2.3,  
2.53, 2.74.

Intervals.	observed freq	expected freq.
1-1.5	6	5
1.5-2	10	5
2-2.5	2	5
2.5-3	2	5

Uniform distribution.

$$\text{expected value} = \frac{20}{4} = 5.$$

$H_0$  = Samples are uniformly distributed.

$$\begin{aligned} \sum_{i=1}^4 \frac{(o_i - e_i)^2}{e_i} &= \frac{(6-5)^2}{5} + \frac{(10-5)^2}{5} + \frac{(2-5)^2}{5} + \frac{(2-5)^2}{5} \\ &= \frac{1}{5} + \frac{25}{5} + \frac{9}{5} + \frac{9}{5} = 8.8. \end{aligned}$$

$$\chi^2_{3, 0.05} = 7.815.$$

$8.8 > 7.815 \therefore$  Null Hypothesis is rejected &  
Samples has not been generated from  
 $U(1,3)$

Q.2.

years.	22	25	14	6	3
rainstorms annually	0	1	2	3	4

sol<sup>n</sup> - poisson distribution is

$$P(X=x) = \frac{e^{-\lambda} \lambda^x}{x!}, \quad x=0, 1, 2, 3, \dots$$

we need the value of  $\lambda$

$$\begin{aligned} \text{mean} &= \frac{\sum fx}{\sum f} \\ &= \frac{83}{70} \\ &= 1.185. \end{aligned}$$

$x$	$f$	$fx$
0	22	0
1	25	25
2	14	28
3	6	18
4	3	12
$\sum f$ = 70		$\sum fx$ = 83

Null Hypothesis  $H_0$  = The poisson distribution is best fit to the given info  
calculate  $\chi^2$

$$E = 70 \times \frac{e^{-1.185} \cdot 1.185^x}{x!}$$

rainstorms	years (O)	(E)	$(O-E)^2/E$
0	22	21.40	0.0166
1	25	25.36	0.00515
2	14	15.02	0.0701
3	6	5.93	0.00069
4	3	1.75	0.8766
			$\chi^2 = 0.9693$



From chi-square table  $\chi^2_{3,0.05} = 7.815$ .

Since computed value of  $w$  is 0.9693 which is less than the 7.815. We Accept the null hypothesis

Q.3. pdf of two parameter exponential distribution

$$f(x) = \frac{1}{\sigma} e^{-\frac{(x-\mu)}{\sigma}}$$

cdf of the distribution

$$F(x) = \frac{1}{\sigma} \int_{\mu}^x e^{-\frac{(x-\mu)}{\sigma}} dx$$

$$= \frac{1}{\sigma} \int_{\mu}^x e^{-x/\sigma} \times e^{\mu/\sigma} dx$$

$$= \frac{e^{\mu/\sigma}}{\sigma} \int_{\mu}^x e^{-x/\sigma} dx$$

$$= -e^{\mu/\sigma} \left[ e^{-x/\sigma} \right]_{\mu}^x$$

$$= -e^{\mu/\sigma} \left[ e^{-x/\sigma} - e^{-\mu/\sigma} \right]$$

$$= e^{\mu/\sigma} \left[ e^{-\mu/\sigma} - e^{-x/\sigma} \right]$$

$$= 1 - e^{-\frac{(x-\mu)}{\sigma}}$$

$$1 - e^{-\frac{(x-\mu)}{\sigma}} = U$$

$$e^{-\frac{(x-\mu)}{\sigma}} = 1 - U$$

$$-\frac{(x-\mu)}{\sigma} = \log(1-U)$$

$$x - \mu = -\sigma \log(1-U)$$

$$x = \mu - \sigma \log(1-U)$$

$$f(x|\theta) = \frac{1}{\sigma} e^{-\frac{(x-\mu)}{\sigma}}, \quad \mu \leq x < \infty, \quad \sigma > 0.$$

$$\theta(\mu, \sigma) \quad \textcircled{+1} = \{(\mu, \sigma), \mu \in \mathbb{R}, \sigma > 0\}.$$



A sample of size  $n=30$  is generated ~~for~~ in R program

	observed freq
$x \leq 2$	0
$2 \leq x \leq 3$	22
$3 \leq x \leq 4$	4
$4 \leq x \leq 5$	2
$x > 5$	2

expected values  $E = np$

$x$	observed	expected	$(O-E)^2/E$
$x \leq 2$	0	0	0
$2 \leq x \leq 3$	22	18.964	9.217/18.964
$3 \leq x \leq 4$	4	6.976	8.856/6.976
$4 \leq x \leq 5$	2	2.566	0.320/2.566
$x > 5$	2	1.494	0.256/1.494
			$\Sigma = 2.054$

$$\chi^2_{4,0.05} = 9.488$$

$2.054 < 9.488 \therefore$  we Accept the null hypothesis  
 Thus we can conclude that the generated sample follows  $f(x|p_n)$