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THAPAR INSTITUTE OF ENGINEERING & TECHNOLOGY-PATIALA**Department of Computer Science and Engineering****Written Test (Oct. 19, 2021)****Probability and Statistics (UCS410)****M.M. 45 Time: 2 Hours****Instructors: RJK, SHG, SWT, AMT***Note: Attempt any FIVE questions. Assume missing data suitably, if any.*

Some useful data $P(Z > 1.67) = 0.04746$, $P(Z < -3) = 0.00135$, $P(Z < 3) = 0.99865$, $P(Z < 0) = 0.5$, $P(Z < -1.5) = 0.06681$, $P(-2 < Z < 2) = 0.9544$, $P(-1 < Z < 1) = 0.6826$ Here, Z is the standard Normal variable.

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| Q1 (a) | Two computers A and B are to be marketed. A salesman who is assigned the job of finding customers for them has 60% and 40% chances respectively of succeeding in case of computer A and B. The two computers can be sold independently. Given that he was able to sell at least one computer, what is the probability that computer A has been sold? | 3 Marks |
| Q1 (b) | <p>(i) State Bayes Theorem.</p> <p>(ii) Suppose that a product is produced in three factories X, Y, and Z. It is known that factory X produces thrice as many items as factory Y, and that factories Y and Z produce the same number of items. Assume that it is known that 3 per cent of the items produced by each factories X and Z are defective while 5 percent of those manufactured by factory Y are defective. All the items produced in the three factories are stocked, and an item of product is selected at random.</p> <ul style="list-style-type: none"> What is the probability that this item is defective? If an item selected at random is found to defective, what is the probability that it was produced by factory X, Y and Z respectively? | 6 Marks |
| Q2(a) | Define rectangular distribution (Continuous Uniform distribution) and derive its expectation and variance. | 6 Marks |
| Q2 (b) | <p>Consider random variable X which is distributed exponentially. Its pdf is given by</p> $f(x) = \begin{cases} e^{-x}, & x \geq 0 \\ 0, & \text{elsewhere} \end{cases}$ <p>Establish that Markov's inequality holds good for random variable X.</p> | 3 Marks |
| Q3 (a) | Find Moment Generating Function(MGF) for exponential distribution. | 3 Marks |
| Q3 (b) | A component exhibits Normal Distribution for failure rate with mean of 3750 hrs. and standard deviation of 500 hrs. What percentage of parts will survive up to 4500 hrs.? | 4 Marks |
| Q3(c) | What is the probability that at least two out of n people have the same birthday? Assume 365 days in a year and that all days are equally likely. | 2 Marks |

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| Q4 (a) | Fit the curve $y = ax^b$ for the following data | 7 Marks | | | | | | | | | | | | | | |
| | <table><tr><td>x:</td><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td><td>6</td></tr><tr><td>y:</td><td>1200</td><td>900</td><td>600</td><td>200</td><td>110</td><td>50</td></tr></table> | x: | 1 | 2 | 3 | 4 | 5 | 6 | y: | 1200 | 900 | 600 | 200 | 110 | 50 | |
| x: | 1 | 2 | 3 | 4 | 5 | 6 | | | | | | | | | | |
| y: | 1200 | 900 | 600 | 200 | 110 | 50 | | | | | | | | | | |
| Q4 (b) | Does there exist a variate that satisfy following relationship $P[\mu - 2\sigma < X < \mu + 2\sigma] = 0.6$ To conclude use chebyshev's inequality. | 2 Marks | | | | | | | | | | | | | | |
| Q5 (a) | Random variable X follows the continuous uniform distribution over the interval 0 to 1 i.e. $[0,1]$. Find the probability density function (pdf) of $Y = \frac{1}{X}$? | 5 Marks | | | | | | | | | | | | | | |
| Q5(b) | The first four moments of a distribution about the value 4 of the variable are -1.5, 17, -30 and 108. Find the first four moments about the mean. | 4 Marks | | | | | | | | | | | | | | |
| Q6 | Let the joint probability density function for (X, Y) be $f(x, y) = \begin{cases} \frac{x+y}{2}, & 0 < x, 0 < y, \text{ and } 3x + y < 3 \\ 0, & \text{Otherwise} \end{cases}$ i. Find the probability $P(X < Y)$. Draw the clear target region under consideration ii. Find the marginal probability density function of X . iii. Find the marginal probability density function of Y . iv. Are X and Y independent? If not, find $\text{Cov}(X, Y)$. | 9 Marks | | | | | | | | | | | | | | |
| Q7 (a) | Suppose that the marks of students in a course are normally distributed with mean 50 and standard deviation 15. We take a sample of size 30, and note that the marks of students are: 70, 45, 80, 49, 59, 43, 36, 76, 72, 48, 64, 60, 38, 46, 68, 35, 61, 58, 76, 56, 62, 38, 63, 37, 78, 37, 60, 47, 38, 14. Find the 95.44% confidence interval μ . | 5 Marks | | | | | | | | | | | | | | |
| Q7(b) | Define a Sample and Sample Mean. Also, Show that Sample Mean is an unbiased estimate of population mean . | 4 Marks | | | | | | | | | | | | | | |