

MSO205A: Introduction to Probability Theory

2022-23-I Semester

End Semester Examination (November 24, 2022)

Duration: 5:30pm - 8:00pm

Maximum Marks: 40

Instructions:

1. Do NOT fold the question paper.
2. Write your name and roll number clearly on the designated place. IITK student ID card must be carried in person for verification.
3. You may use books, notebooks, handwritten/photocopied notes of classroom lectures, printouts of supplementary lecture materials (and solutions of practice problem sets) and writing instruments during the quiz. Do not share these materials with other students.
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7. You may write your answers as fractions or roots and include e or π , if required.
8. $\Phi(1.645) = 0.95$, $\Phi(1.96) = 0.975$ and $\Phi(2.575) = 0.995$, Φ being the DF of $N(0, 1)$ distribution.

Name:

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Question 11. (1 mark) Consider the functions $f_1, f_2, f_3, f_4 : \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$f_1(x) := \begin{cases} 1, & \text{if } x \in (0, 1) \\ 0, & \text{otherwise.} \end{cases}, f_2(x) := \begin{cases} 1, & \text{if } x \in [0, 1] \\ 0, & \text{otherwise.} \end{cases}$$

$$f_3(x) := \begin{cases} 1, & \text{if } x \in (0, \frac{1}{2}) \cup (\frac{1}{2}, 1) \\ 0, & \text{otherwise.} \end{cases}, f_4(x) := \begin{cases} 2, & \text{if } x \in (0, \frac{1}{2}) \\ 0, & \text{otherwise.} \end{cases}$$

Which of the function(s) is/are a p.d.f. of $Uniform(0, 1)$ distribution? Underline the correct answer(s).

(a) f_1 (b) f_2 (c) f_3 (d) f_4

Question 12. (3 marks) Which of the following RV(s) Y is/are symmetric about 0? Put a tick (\checkmark) beside all correct statement(s) to get credit.

- (i) $Y = |X - 3|$, where $X \sim N(3, 4)$
- (ii) $Y = 2X - 1$, where $X \sim Uniform(0, 1)$
- (iii) $Y = -2X$, where $X \sim t_4$
- (iv) $Y = X - 4$, where $X \sim Binomial(7, 0.5)$

Question 13. (2 + 1 marks) Let $X \sim N(1, 2)$, $Y \sim Uniform(0, 1)$, $Z \sim N(3, 9)$ be independent RVs defined on the same probability space.

(i) Take $W = -2 \ln Y$. Then $W \sim$

(ii) Take $V = \left(\frac{X-1}{\sqrt{2}}\right)^2 + \left(\frac{Z-3}{3}\right)^2$. Then $\frac{W}{V} \sim$

Question 14. (2 marks) An RV X has the characteristic function given by

$$\Phi_X(t) = \frac{\frac{1}{3}}{1 - \frac{2}{3}e^{it}}, \forall t \in \mathbb{R}.$$

Then, $\mathbb{P}(X > \frac{1}{2} \mid X \leq \frac{5}{2}) =$

Question 1. (1 + 1 marks) A box of 100 mangoes contains exactly 10 unripe mangoes. Suppose we successively draw the mangoes one after the other, check for ripeness and set them aside. Let X be the number of fruits drawn until the 4th unripe mango is found. Then X follows

(write the name of the distribution) with

parameters

Question 2. (1 + 2 marks) Let $Z = (X, Y)$ be a 2-dimensional continuous random vector with the joint p.d.f. of the form

$$f_Z(x, y) = \begin{cases} \alpha, & \text{if } x^2 + y^2 < 1, \\ 0, & \text{otherwise.} \end{cases}$$

for some $\alpha \in \mathbb{R}$. Then,

$$f_{X|Y}(x \mid \frac{\sqrt{3}}{2}) =$$

and

$$Var(Y \mid X = \frac{\sqrt{3}}{2}) =$$

Question 3. (1 + 2 marks) For $\alpha \in \mathbb{R}$, consider the functions $f_\alpha, g_\alpha : \mathbb{R} \rightarrow \mathbb{R}$ below.

$$f_\alpha(x) := \begin{cases} \alpha 3^{-x}, & \forall x \in \{-1, 0, 1, 2, 3, \dots\}, \\ 0, & \text{otherwise.} \end{cases}$$

$$g_\alpha(x) := \alpha \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-1)^2}{2}\right) + (1-\alpha) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x+1)^2}{2}\right), \forall x.$$

If f_α is a p.m.f., then

$$\alpha =$$

. For this α , consider the con-

tinuous RV Y with the p.d.f. g_α . Then

$$Var(Y^2) =$$

Question 4. (2 marks) The coefficient of skewness for $Y = 1 + X$ with $X \sim$

Exponential(1) is given by

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Question 5. (3 marks) Let X_1, X_2, X_3, X_4 be independent *Bernoulli*($\frac{1}{3}$) RVs.

Then, $X_{(2)} \sim$

Question 6. (1.5 + 1.5 + 2 marks) Let (X, Y) be a bi-variate random vector such that $X \sim N(2, 1)$ and $X - Y \sim N(1, 4)$ are independent.

Then $Y \sim$

$$\mathbb{E}(X + Y)^2 =$$

and for $(x, y) \in \mathbb{R}^2$, the joint p.d.f.

$$f_{X,Y}(x, y) =$$

Question 7. (3 marks) Let $\{X_n\}_n$ be a sequence of i.i.d. *Gamma*(2, 3) RVs. For each $n = 1, 2, \dots$, write $\bar{X}_n := \frac{1}{n}(X_1 + X_2 + \dots + X_n)$.

Given that $\sqrt{n}((\bar{X}_n)^2 - 36) \xrightarrow[n \rightarrow \infty]{d} Y$ for some RV Y . Then,

$$Y \sim$$

Question 8. ((1 + 1) + 1 + 1 + 1) Let X be an RV with the DF F_X given by

$$F_X(x) = \begin{cases} 0, & \text{if } x < 0 \\ (\alpha + 1)x + \frac{1}{5}, & \text{if } 0 \leq x \leq 1, \\ (\beta + 1)x^2, & \text{if } 1 < x \leq 2, \\ 1, & \text{if } x > 2 \end{cases}$$

for some $\alpha, \beta \in \mathbb{R}$. A possible value of (α, β) for which

F is a DF is

$$(\alpha, \beta) =$$

. For this

(α, β) , let γ denote the number of discontinuity point(s) of F .

Then,

$$\alpha + 2\beta + 2\gamma =$$

Write down a median of X

.

Is it unique? Yes/No

Question 9. (2 marks) Let X be a discrete RV with support $S_X = \{1, 2, \dots\}$, the set of non-negative integers. Suppose $\mathbb{E}X^2 < \infty$. Which of the following statement(s) is/are necessarily true? Put a tick (\checkmark) beside all correct statement(s) to get credit.

$$(a) \lim_{n \rightarrow \infty} n\mathbb{P}(X \geq n) = 0 \quad (b) \lim_{n \rightarrow \infty} n^2\mathbb{P}(X \geq n) = 0 \quad (c) \lim_{n \rightarrow \infty} n^3\mathbb{P}(X \geq n) = 0$$

Question 10. (3 marks) Let X_1, X_2, \dots, X_n be a random sample of size n from *Binomial*(4, 0.5) distribution. Define the RVs Y_1, Y_2, \dots, Y_n as follows: for $j = 1, 2, \dots, n$, set $Y_j = 1$ if $X_j \leq \sqrt{5}$ and 0 otherwise.

$$\text{Then, } \frac{1}{n} \sum_{j=1}^n Y_j^2 \xrightarrow[n \rightarrow \infty]{P}$$

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Then, $\mathbb{P}(X > \frac{1}{2} \mid X \leq \frac{5}{2}) =$

Question 1. (1 + 1 marks) A box of 100 mangoes contains exactly 20 unripe mangoes. Suppose we successively draw the mangoes one after the other, check for ripeness and set them aside. Let X be the number of fruits drawn until the 5th unripe mango is found. Then X follows

(write the name of the distribution) with parameters

Question 2. (1 + 2 marks) Let $Z = (X, Y)$ be a 2-dimensional continuous random vector with the joint p.d.f. of the form

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If f_α is a p.m.f., then . For this α , consider the con-

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Question 4. (2 marks) The coefficient of skewness for $Y = 1 + X$ with $X \sim \text{Exponential}(1)$ is given by .

Question 5. (3 marks) Let X_1, X_2, X_3, X_4 be independent $\text{Bernoulli}(\frac{2}{3})$ RVs. Then,

Question 6. (1.5 + 1.5 + 2 marks) Let (X, Y) be a bi-variate random vector such that $X \sim N(-2, 1)$ and $X - Y \sim N(1, 4)$ are independent.

Then ,

and for $(x, y) \in \mathbb{R}^2$, the joint p.d.f.

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for some $\alpha, \beta \in \mathbb{R}$. A possible value of (α, β) for which F is a DF is . For this

(α, β) , let γ denote the number of discontinuity point(s) of F .

Then, Write down a median of X

. Is it unique?

Question 9. (2 marks) Let X be a discrete RV with support $S_X = \{1, 2, \dots\}$, the set of non-negative integers. Suppose $\mathbb{E}X^2 < \infty$. Which of the following statement(s) is/are necessarily true? Put a tick (\checkmark) beside all correct statement(s) to get credit.

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Question 1. (1 + 1 marks) A box of 100 mangoes contains exactly 15 unripe mangoes. Suppose we successively draw the mangoes one after the other, check for ripeness and set them aside. Let X be the number of fruits drawn until the 6th unripe mango is found. Then X follows

(write the name of the distribution) with

parameters

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Is it unique? Yes/No

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(i) Take $W = -2 \ln Y$. Then $W \sim$

(ii) Take $V = \left(\frac{X-1}{\sqrt{2}}\right)^2 + \left(\frac{Z-3}{3}\right)^2$. Then $\frac{W}{V} \sim$

Question 14. (2 marks) An RV X has the characteristic function given by

$$\Phi_X(t) = \frac{\frac{3}{4}}{1 - \frac{1}{4}e^{it}}, \forall t \in \mathbb{R}.$$

Then, $\mathbb{P}(X > \frac{1}{2} \mid X \leq \frac{5}{2}) =$

Question 1. (1 + 1 marks) A box of 100 mangoes contains exactly 25 unripe mangoes. Suppose we successively draw the mangoes one after the other, check for ripeness and set them aside. Let X be the number of fruits drawn until the 7th unripe mango is found. Then X follows

(write the name of the distribution) with

parameters

Question 2. (1 + 2 marks) Let $Z = (X, Y)$ be a 2-dimensional continuous random vector with the joint p.d.f. of the form

$$f_Z(x, y) = \begin{cases} \alpha, & \text{if } x^2 + y^2 < 1, \\ 0, & \text{otherwise.} \end{cases}$$

for some $\alpha \in \mathbb{R}$. Then,

$$f_{X|Y}(x \mid -\frac{1}{\sqrt{2}}) =$$

and $Var(Y \mid X = -\frac{1}{\sqrt{2}}) =$

Question 3. (1 + 2 marks) For $\alpha \in \mathbb{R}$, consider the functions $f_\alpha, g_\alpha : \mathbb{R} \rightarrow \mathbb{R}$ below.

$$f_\alpha(x) := \begin{cases} \alpha 3^{-x}, & \forall x \in \{-1, 0, 1, 2, 3, \dots\}, \\ 0, & \text{otherwise.} \end{cases}$$

$$g_\alpha(x) := \alpha \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x+1)^2}{2}\right) + (1-\alpha) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-1)^2}{2}\right), \forall x.$$

If f_α is a p.m.f., then $\alpha =$

. For this α , consider the con-

tinuous RV Y with the p.d.f. g_α . Then $Var(Y^2) =$

Question 4. (2 marks) The coefficient of skewness for $Y = 1 + X$ with $X \sim$

$Exponential(1)$ is given by

Question 5. (3 marks) Let X_1, X_2, X_3, X_4 be independent $Bernoulli(\frac{2}{3})$ RVs.

Then, $X_{(2)} \sim$

Question 6. (1.5 + 1.5 + 2 marks) Let (X, Y) be a bi-variate random vector such that $X \sim N(-2, 1)$ and $X - Y \sim N(-1, 4)$ are independent.

Then $Y \sim$

, $\mathbb{E}(X + Y)^2 =$

and for $(x, y) \in \mathbb{R}^2$, the joint p.d.f.

$f_{X,Y}(x, y) =$

Question 7. (3 marks) Let $\{X_n\}_n$ be a sequence of i.i.d. $Gamma(3, 2)$ RVs. For each $n = 1, 2, \dots$, write $\bar{X}_n := \frac{1}{n}(X_1 + X_2 + \dots + X_n)$.

Given that $\sqrt{n}((\bar{X}_n)^3 - 216) \xrightarrow[n \rightarrow \infty]{d} Y$ for some RV Y . Then,

$Y \sim$

Question 8. ((1 + 1) + 1 + 1 + 1) Let X be an RV with the DF F_X given by

$$F_X(x) = \begin{cases} 0, & \text{if } x < 0 \\ (\alpha - 1)x + \frac{1}{5}, & \text{if } 0 \leq x \leq 1, \\ (\beta - 1)x^2, & \text{if } 1 < x \leq 2, \\ 1, & \text{if } x > 2 \end{cases}$$

for some $\alpha, \beta \in \mathbb{R}$. A possible value of (α, β) for which

F is a DF is $(\alpha, \beta) =$

. For this

(α, β) , let γ denote the number of discontinuity point(s) of F .

Then, $\alpha + 2\beta + 2\gamma =$

Write down a median of X

. Is it unique? Yes/No

Question 9. (2 marks) Let X be a discrete RV with support $S_X = \{1, 2, \dots\}$, the set of non-negative integers. Suppose $\mathbb{E}X^2 < \infty$. Which of the following statement(s) is/are necessarily true? Put a tick (\checkmark) beside all correct statement(s) to get credit.

(a) $\lim_{n \rightarrow \infty} n\mathbb{P}(X \geq n) = 0$ (b) $\lim_{n \rightarrow \infty} n^2\mathbb{P}(X \geq n) = 0$ (c) $\lim_{n \rightarrow \infty} n^3\mathbb{P}(X \geq n) = 0$

Question 10. (3 marks) Let X_1, X_2, \dots, X_n be a random sample of size n from $Binomial(4, 0.5)$ distribution. Define the RVs Y_1, Y_2, \dots, Y_n as follows: for $j = 1, 2, \dots, n$, set $Y_j = 1$ if $X_j \leq \sqrt{5}$ and 0 otherwise.

Then, $\frac{1}{n} \sum_{j=1}^n Y_j^3 \xrightarrow[n \rightarrow \infty]{P}$