

## NATIONAL OPEN UNIVERSITY OF NIGERIA 14-16 AHMADU BELLO WAY, VICTORIA ISLAND, LAGOS SCHOOL OF SCIENCE AND TECHNOLOGY JANUARY/FEBRUARY 2013 EXAMINATION

CODE: STT 311

TITLE: STATISTICS CREDIT UNIT: 3

INSTRUCTION: COMPLETE ANSWERS TO TIME: 3 HOURS

ANY FIVE (5) QUESTIONS BEAR FULL MARKS TOTAL: 70%

- 1(a) Define a continuous random variable on a probability space -4marks
- 1(b) The length of life measure in hours of a certain rare type of insect is a random, reliable x with portability density function

$$\mathbf{f(x)} = \begin{cases} \frac{3(2x-x)}{4} \\ 0 & \mathbf{0} < \mathbf{x} < 2 \end{cases}$$

, .

If the amount of food measured in milligrams consumed in a life

by such an insect defined by the function  $g(x) = x^2$ , where x is the length of life measured in hours, find the expected amount of food that will be consumed by an insect of this type. -10marks

- 2(a) Define Central limit theorem for independently and identically distributed (iid) random variable X and determine its moment generating function(Mgf). -7marks
- **2(b)** A random variable x has the density function

$$f(x) = \frac{\frac{C}{\chi^2 + 1}}{\chi^2 + 1} \quad \text{where} \quad \text{for } \chi \in \mathbb{R}$$

i. Find the value of the constant C

ii. Find the probability that  $X^2$  lies between 1/3 and 1 7 marks

The joint probability function of two discrete random variable X and Y - 1 is given by  $f(x, y) \stackrel{.}{\sim} \Box C(2x \stackrel{.}{\sim} \Box y)$ , where x and y can

assume all integers such that  $o \square x \square 2$ ,  $o \square y \square 3$ , and f(x, y)  $\square 0$  otherwise

- a. find the value of the constant C
- b. Find p (x = 2, y = 1).
- (c) find p (x >1, y < 2)



- 4(a) Define probability Measure indicating relevant properties.
  -6marks
- **4(b)** Let □*Ai* □□be a sequence of independent measurable sets, show that
  - (i) If Σ*P* (*Ai*) □□□□□then P ( A<sub>n</sub> ) ஃ□□

(ii) If 
$$\sum P(A_i) = \Box \text{then P (A.)} = 1$$

where A1 = Lim sup An

8marks

5(a) Find the constant C such that the function

$$f(x) = \begin{cases} Cx^3 \\ 0 \end{cases} \qquad \mathbf{0} < \mathbf{X} < \mathbf{2}$$

Elsewhere is a density function.

5(b) Find the probability density function  $Fx(x) = \begin{cases} 2x \\ 0 \end{cases}$ 

Otherwise -

10marks

- **6(a)** What Is Expectation of Random Variables?
- 6(b) Let X and Y be random variables on the same sample space S. Show that

$$E(X + Y) = E(X) + E(Y).$$

- 6(c) Define rth  $\,$  moment of a random variable X about the mean  $\mu.$
- 7 A pair fair dice is tossed. We obtain the finite equiprobable space consisting of the 36 ordered pairs of numbers between 1 and 6, given as

 $S = ((1,1), (1,2), \dots, (6,6))$ . Let X assign to each point (a,b) in S, the maximum of its numbers i.e X(a,b) = max(a,b). Then

Show that X is a random variable with the image set X(S)= {1, 2, ..., 6}

- ii)
- iii)
- Compute the distribution f(x)
  Compute also the expected value of X
  Compute the expected value of Y, if Y assigns to each iv) point (a,b) in S, the sum of its numbers a+b.
- Indicate the g(y) graphically. v) -14marks each.

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