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**B.C.S. (Part - I) (SEM-II) Examination, 2013**  
**STATISTICS**

**Continuous Probability Distributions  
and Testing of Hypothesis (Paper -IV)**

**Sub. Code : 48218**

**Day and Date : Friday , 26 - 04 - 2013**

**Total Marks : 40**

**Time : 3.00 p.m. to 5.00 p.m.**

- Instructions :**
- 1) All questions are compulsory
  - 2) Figures to the right indicate full marks
  - 3) Use of calculators and statistical tables is allowed

**Q1) Choose the correct alternatives.**

**[8]**

i) If  $f(x) = \begin{cases} Kx^3 & 0 < x < 1 \\ 0 & \text{ow} \end{cases}$

is a pdf, then the value of K is \_\_\_\_\_

- a)  $\frac{1}{4}$       b) 4      c) 1      d) none of these

ii) Which of the following continuous distribution has lack of memory property

- a) normal      b) uniform      c) exponential      d) none of these

iii) If r. v. x has t distribution with 5 degrees of freedom, then mean and variance of x are \_\_\_\_\_

- a) 0 and  $\frac{5}{3}$       b) 5 and 10      c)  $\frac{5}{3}$  and 0      d) none of these

iv) F variate has range

- a)  $(-\infty, \infty)$       b) (0,1)      c) (-1, 1)      d) (0,  $\infty$ )

v) Reject  $H_0$  when  $H_0$  is true is \_\_\_\_\_

- a) Type I error      b) Type II error  
c) Not committing error      d) None of these

- vi) A null hypothesis is a \_\_\_\_\_
- a) Hypothesis of interest                      b) Hypothesis of no difference  
c) Hypothesis which is simple              d) None of these
- vii) If X has exponential variate with mean  $\frac{1}{\theta}$ , then variance of X is \_\_\_\_\_
- a)  $\theta$               b)  $\theta^2$               c)  $1/\theta$               d)  $1/\theta^2$
- viii) If  $X \sim N(0,1)$  then  $X^2$  has the distribution \_\_\_\_\_
- a) chi-square                      b) t                      c) F                      d) none of these

**Q2) Attempt any two**

[16]

- a) Explain the terms
- i) Continuous random variable  
ii) Expectation of continuous random variable  
iii) Probability density function of continuous random variable  
iv) Cumulative density function of continuous random variable.
- b) Define students t distribution. State mean and variance of t distribution. Also state the normal approximation of t distribution.
- c) Explain large sample test for testing
- i)  $H_0 : \mu = \mu_0$     v/s     $H_1 : \mu \neq \mu_0$   
ii)  $H_0 : P = P_0$     v/s     $H_1 : P \neq P_0$

**Q3) Attempt any four**

[16]

- a) Let x be continuous random variable having pdf

$$f(x) = \begin{cases} Kx(1-x) & 0 < x < 1 \\ 0 & \text{ow} \end{cases}$$

Find K and mean of X

- b) Define normal distribution . State important properties of normal distribution
- c) Define chi-square distribution . State its mean and variance.
- d) State merits and demerits of simulation .
- e) Define the terms parameter and statistic
- f) Let  $X_i \sim \text{iid } N(0,1)$  ,  $i = 1,2, \dots,6$ . Then find the distribution of

$$\frac{X_1^2 + X_2^2 + X_3^2}{X_4^2 + X_5^2 + X_6^2}$$





- f) If X and Y are independent Chi-square variable with 5 and 10 degrees of freedom respectively then  $X + Y$  follows \_\_\_\_\_.
- |                    |                   |
|--------------------|-------------------|
| i) N (5, 10)       | ii) $x^2$ with 5  |
| iii) $x^2$ with 10 | iv) $x^2$ with 15 |
- g) Critical region is also known as \_\_\_\_\_.
- |                          |                       |
|--------------------------|-----------------------|
| i) level of significance | ii) acceptance region |
| iii) rejection region    | iv) all the above     |
- h) In RAND ( ) function generates random numbers from \_\_\_\_\_.
- |                |                   |
|----------------|-------------------|
| i) U (0, 1)    | ii) N ( 0, 1)     |
| iii) U (-1, 1) | iv) none of these |
- i) For large sample test for testing population mean, test statistic follows \_\_\_\_\_.
- |               |                              |
|---------------|------------------------------|
| i) Chi-square | ii) $t_n$                    |
| iii) normal   | iv) exponential distribution |
- j) Box-Muller transformation is used to generate a random sample from \_\_\_\_\_.
- |                               |                          |
|-------------------------------|--------------------------|
| i) binomial distribution      | ii) normal distribution  |
| iii) exponential distribution | iv) uniform distribution |

Q2) Attempt any two of the following three :

[10 + 10 = 20]

- a) Define the terms :
- Critical Region.
  - Type I and II errors.
  - Continuous random variable
  - Variance of continuous random variable
  - c.d.f. of continuous random variable
- b) Define :
- Normal distribution
  - Standard normal distribution. The life time of a certain battery have an average of 300 hours with standard deviation of 35 hours. Assuming the distribution of lifetime is normal, find the probability that lifetime lies from 225 hours to 355 hours.
- c) Explain :
- Large sample test for testing  $H_0: \mu = \mu_0$  against  $H_1: \mu \neq \mu_0$ .
  - Chi-square test for goodness of fit.

Q3) Attempt any Four of the following :

[5 + 5 + 5 + 5 = 20]

- a) Find the constant, so that the following function can be taken as a p.d.f. of X,

$$f(x) = K(3-x), 0 \leq x \leq 3$$

$$= 0 \quad \text{otherwise}$$

Hence find Mean of X.

- b) What is simulation? State its merit.  
 c) If a continuous r.v. X follows u (0, 1). Find

i)  $P\left[|X| < \frac{1}{3}\right]$                       ii)  $P\left[\left(\frac{4X+1}{2}\right) \leq 2\right]$

- d) Define Chi-square, t and F distribution. Also state the interrelation between normal, Chi-square, t and F distribution.  
 e) If the random variable X has the pdf

$$f(x) = \frac{1}{2}(x+1) \quad -1 < x < 1$$

$$= 0 \quad \text{otherwise}$$

Find distribution function of X and hence Find  $P\left[-\frac{1}{2} < X < \frac{1}{3}\right]$

- f) A random variable X has an exponential distribution with mean 5. Find  $P[X > 8 | X > 4]$ .



Seat No.	
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**B.C.S. (Part - I) (Semester - II) Examination, November - 2017**  
**STATISTICS (Paper - IV)**  
**Continuous Probability Distributions and Testing of Hypothesis**  
**Sub. Code : 59711**

Day and Date : Wednesday, 08 - 11 - 2017

Total Marks : 50

Time : 3.00 p.m. to 5.00 p.m.

- Instructions :**
- 1) All questions are compulsory.
  - 2) Figures to right indicate full marks.
  - 3) Use of calculator and statistical table is allowed.

**Q1) Choose the correct alternative.**

**[10]**

- a) If  $X$  has chi square distribution with  $n$  degrees of freedom, then variance of distribution is \_\_\_\_\_.
- i)  $n$
  - ii)  $2n$
  - iii)  $n^2$
  - iv) None of these
- b) For normal distribution, the value of coefficient of kurtosis  $\gamma_2 =$  \_\_\_\_\_.
- i) 0
  - ii) 3
  - iii) less than 3
  - iv) More than 3
- c)  $P(\text{Rejecting } H_0 \text{ when } H_0 \text{ is true})$  is \_\_\_\_\_.
- i) Type I error
  - ii) Type II error
  - iii) Level of significance
  - iv) None of these
- d) If  $X \rightarrow F(n_1, n_2)$  then,  $1/X$  \_\_\_\_\_ distribution.
- i) Normal
  - ii)  $t$
  - iii) chi square
  - iv)  $F(n_2, n_1)$

**P.T.O.**





- b) Define normal distribution. State its mean, variance and additive property. Also state theorem on approximation to binomial and poisson.
- c) State p.d.f., mean and variance of exponential distribution. Prove the lack of memory property of exponential distribution.

Q3) Attempt any four of the following:

[20]

- a) Define distribution function and state its properties.
- b) In a radio listener's survey, 120 persons were interviewed and their opinions about preference to Hindi or English music and preference to classical or light music were asked. The results are as follows:

	English Music	Hindi Music
Classical music	13	45
Light Musis	39	23

Examine at 5% los whether to music language is independent of type of music.

- c) If mean and variance of U (a, b) are 5 and 3 respectively. Determine values of a, b.
- d) State relation between chi square, t and F variate.
- e) If  $X_1, X_2, X_3$  and  $X_4$  are iid  $N(0,1)$  variates and  $Y = \frac{3X_4^2}{X_1^2 + X_2^2 + X_3^2}$  find c such that  $P(Y \leq C) = 0.01$ .
- f) A company producing spark plugs claimed that there would be 10% defective spark plugs. When a sample of 500 was taken 62 were found defective. Test correctness of company's claim.





d) If  $X \rightarrow t_n$  then  $E(X)$  is \_\_\_\_\_.

- i)  $n$
- ii)  $\frac{n}{n-2}$
- iii) 0
- iv)  $2n$

e) If  $X \rightarrow U(4, 16)$  then variance is = \_\_\_\_\_.

- i) 10
- ii) 12
- iii) 20
- iv) 8

f) Lack of memory property is satisfied by \_\_\_\_\_ distribution.

- i) chi square
- ii) exponential
- iii) normal
- iv) none of these

g) Rejecting  $H_0$  when it is true is \_\_\_\_\_.

- i) Type I error
- ii) Type II error
- iii) level of significance
- iv) none of these

h) Life length of a tube is example of \_\_\_\_\_ variable.

- i) discrete
- ii) continuous
- iii) ungrouped
- iv) none of these

i) Let  $X_1, X_2, X_3$  and iid  $N(0, 1)$  variates. Then the distribution of  $\frac{2X_3^2}{X_1^2 + X_2^2}$  is \_\_\_\_\_.

- i)  $F_{2, 1}$
- ii)  $F_{1, 2}$
- iii)  $F_{2, 2}$
- iv)  $F_{1, 1}$

j) Square of standard normal variate is \_\_\_\_\_ variate.

- i) F
- ii)  $t$
- iii) chi square
- iv) none of these





Q2) Attempt any two of the following.

- a) Define uniform distribution over  $(a, b)$ . Find its mean, variance and distribution function.
- b) Explain chi square test for :
  - i) Testing goodness of fit.
  - ii) Independence of attributes.
- c) Define continuous random variable. Explain the terms:
  - i) probability density function
  - ii) mean
  - iii) variance
  - iv) distribution function.

Q3) Attempt any four of the following.

[20]

- a) State properties of standard normal curve.
- b) State relation between chi square,  $t$ , and F distribution.
- c) Suppose that the life time of a certain make of T.V. tube is exponentially distributed with a mean life 1600 hrs. What is probability that
  - i) tube will work upto 2400 hrs?
  - ii) tube will survive after 1000 hrs?
- d) If  $t_n$  follows Student's  $t$  distribution with  $n$  d.f. find
  - i)  $P(|t_{10}| > 1.812)$
  - ii)  $P(|t_8| < 2.306)$
  - iii)  $\bar{P}(t_{26} < 0.531)$
  - iv)  $P(t_{30} > 1.697)$

- e) Two random samples size 9 and 11 d.f. are drawn from two normal populations. The following information is given:

$$n_1 = 9, n_2 = 11, \Sigma x = 9.6, \Sigma x^2 = 61.52, \Sigma y = 16.5, \Sigma y^2 = 73.26$$

Test whether two population have same variance. Use  $\alpha = 0.01$ .

- f) A sample of 400 males students is found to have mean weight of 50.47 kg. Can it be regarded as a sample from a large population with mean weight 52 kg given that population standard deviation is 1.2 kg? Use  $\alpha = 5\%$ .



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