## LOYOLA COLLEGE (AUTONOMOUS), CHENNAI - 600034

## B.Sc. DEGREE EXAMINATION - STATISTICS

FIRST SEMESTER - NOVEMBER 2022

## UST 1502 - PROBABILITY AND DISCRETE DISTRIBUTIONS

Date: 03-12-2022
Time: 01:00 PM - 04:00 PM


Max. : 100 Marks

## SECTION A

Define the following.

| 1. | Answer the following definitions | ( $5 \times 1=5$ ) |  |
| :---: | :---: | :---: | :---: |
| a) | Axiomatic probability. | K1 | CO1 |
| b) | Multiplicative law of probability. | K1 | CO1 |
| c) | Joint probability mass function. | K1 | CO1 |
| d) | Covariance. | K1 | CO1 |
| e) | Binomial random variable. | K1 | CO1 |
| 2. | Answer the following MCQ | ( $5 \times 1=5$ ) |  |
| a) | If A and B are two events, the probability of occurrence of either A or B is given as $\qquad$ <br> a. $\quad \mathrm{P}(\mathrm{A})+\mathrm{P}(\mathrm{B})$ <br> b. $\quad \mathrm{P}(\mathrm{A} U \mathrm{~B})$ <br> c. $\quad \mathrm{P}(\mathrm{A} \cap \mathrm{C})$ <br> d. $\quad \mathrm{P}(\mathrm{A}) \mathrm{P}(\mathrm{B})$ | K1 | CO1 |
| b) | Given that $\mathrm{P}(\mathrm{A})=1 / 3, \mathrm{P}(\mathrm{B})=3 / 4$ and $\mathrm{P}(\mathrm{AUB})=11 / 12, \mathrm{P}(\mathrm{B} \mid \mathrm{A})$ is $\qquad$ <br> a. $\frac{1}{6}$ <br> b. $\frac{4}{9}$ <br> c. $\frac{1}{2}$ <br> d. None of the above | K1 | CO1 |
| c) | Which is false regarding the distribution function? <br> a. $\quad F(-\infty)=1$ <br> b. $\quad F(-\infty)=0$ <br> c. $\quad F(\infty)=1$ <br> d. $\quad X<Y \Rightarrow F(x)<F(y)$ | K1 | CO1 |
| d) | If X and Y are two random variables, then $\operatorname{Cov}[(\mathrm{aX}+\mathrm{b}),(\mathrm{cY}+\mathrm{d})]$ is <br> a. $\operatorname{Cov}(X, Y)$ <br> b. $\quad a b c d \operatorname{Cov}(X, Y)$ <br> c. $\quad \operatorname{ac} \operatorname{Cov}(X, Y)$ <br> d. $\quad b c \operatorname{Cov}(X, Y)$ | K1 | CO1 |
| e) | Name the distribution in which the mean is equal to the variance. <br> a. Binomial <br> b. Bernoulli <br> c. Poisson <br> d. Geometric | K1 | CO1 |


| 3. | Fill in the blanks. | ( $5 \times 1=5$ ) |  |
| :---: | :---: | :---: | :---: |
| a) | An event consisting of only one outcome is _- . | K2 | CO1 |
| b) | If two events A and B are disjoint, then $P(A U B)=$ | K2 | CO 1 |
| c) | The conditional probability mass function $P_{X Y}(X=x / Y=y)=$ | K2 | CO 1 |
| d) | If X and Y are two independent random variables, then $E(X Y)=$ | K2 | CO1 |
| e) | A discrete variable can take a _ number of values within its range. | K2 | CO1 |
| 4. | Match the following | ( $5 \times 1=5$ ) |  |
| a) | Mutually independent $a^{2} V(X)$ | K2 | CO 1 |
| b) | Priori Probability Probability mass function | K2 | CO1 |
| c) | Discrete Random Variable Laplace | K2 | CO1 |
| d) | $\mathrm{V}(\mathrm{aX}) \quad$ Binomial distribution | K2 | CO1 |
| e) | ' n ' trials $\quad \mathrm{P}(\mathrm{A} \cap \mathrm{B} \cap \mathrm{C})=\mathrm{P}(\mathrm{A}) \mathrm{P}(\mathrm{B}) \mathrm{P}(\mathrm{C})$ | K2 | CO1 |

## SECTION B



## SECTION C

## Answer any TWO of the following questions.

( $\mathbf{2} \times 10=20$ )
9.
(i) State and Prove the multiplication theorem on probability.

| K 4 | CO 3 |
| :---: | :---: |
| K 4 | CO 3 |


|  | (ii) One shot is fired from each of the 3 guns. G1, G2, G3 denote the event where the target is hit by the guns $\mathrm{G} 1, \mathrm{G} 2$, G 3 respectively. If $\mathrm{P}(\mathrm{G} 1)=0.5, \mathrm{P}(\mathrm{G} 2)=0.6$, $P(G 3)=0.8$. Find the probability that, i) exactly one hit is registered ii) at least two hits are registered. |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 11. | Two dice are thrown. Let A be the event that the sum of the points on the faces is odd, and B be the event of at least one being face ' 1 '. Find the probabilities of the events a) $(\bar{A} U \bar{B})$ b) $(\overline{A \cap B})$ c) $(\overline{A U B})$ d) $(\bar{A} \cap \bar{B})$ |  |  |  |  |  |  |  | K4 | CO3 |
| 12. | Derive the mean and variance of Bernoulli distribution. |  |  |  |  |  |  |  | K4 | CO3 |
| SECTION D |  |  |  |  |  |  |  |  |  |  |
| Answer any ONE of the following questions. |  |  |  |  |  |  |  | $(1 \times 20=20)$ |  |  |
| 13. | In a railway reservation office, 2 clerks are engaged in checking reservation forms. On an average, the first clerk checks $55 \%$ of the forms, while the second clerk checks the remaining. The first clerk has an error rate of 0.03 and that of the second clerk is 0.02 . A reservation form is selected at random from the total number of forms checked during a day and is discovered to have an error. Find the probability that (i) it was checked by the first clerk (ii) it was checked by the second clerk. |  |  |  |  |  |  | K5 | CO 4 |  |
| 14. | For the following bivariate probability distribution of X and Y , find (i) $P(X \leq 1, Y=2)$ <br> (ii) $P(X \leq 1)$ <br> (iii) $P(Y \leq 3)$ <br> (iv) $P(X<3, Y \leq 4)$. |  |  |  |  |  |  | K5 |  | CO4 |
|  | $\begin{gathered} P(X \leq 1, Y=2) \\ \hline \mathbf{X} \\ \hline \mathbf{X}) \end{gathered}$ |  |  |  |  |  |  |  |  |  |
|  |  | 1 | 2 | 3 | 4 | 5 | 6 |  |  |  |
|  | $0$ | 0 | 0 | $\frac{1}{32}$ | $\frac{2}{32}$ | $\frac{2}{32}$ | $\frac{3}{32}$ |  |  |  |
|  | $1$ | $\frac{1}{16}$ | $\frac{1}{16}$ | $\frac{1}{8}$ | $\frac{1}{8}$ | $\frac{1}{8}$ | $\frac{1}{8}$ |  |  |  |
|  | $\square 2$ | $\frac{1}{32}$ | $\frac{1}{32}$ | $\frac{1}{64}$ | $\frac{1}{64}$ |  | $\frac{2}{64}$ |  |  |  |
| SECTION E |  |  |  |  |  |  |  |  |  |  |
| Answer any ONE of the following questions. |  |  |  |  |  |  |  | $(1 \times 20=20)$ |  |  |
| 15. | Derive the Moment Generating Function of binomial distribution. |  |  |  |  |  |  | K6 | CO5 |  |
| 16. | Define a Poisson random variable. Also, derive the mean and variance of the Poisson distribution. |  |  |  |  |  |  | K6 | CO5 |  |

