

ST JOSEPH'S UNIVERSITY, BENGALURU -27 M.Sc. (STATISTICS) – I SEMESTER SEMESTER EXAMINATION: OCTOBER 2023 (Examination conducted in November /December 2023) <u>ST 7521 – STATISTICAL COMPUTING</u> (For current batch students only)

Time: 1 Hour

Max Marks: 25

This paper contains ONE printed page and ONE part

PART-A

- I. Answer any **FIVE** of the following. Each carries 5 marks.
 - 1. What is pseudo random number? Also outline the Inverse Transform method with example.
 - 2. Explain Box muller method and polar form of generating random observation for normal distribution.
 - 3. Find the root of the equation $x^3 x 1$ using Bisection method, precise up to 3 decimals.
 - 4. What is interpolation? Derive Newtons forward and backward interpolation formula.
 - 5. a) Brief about the construction of Q-Q plot with its applications.b) Define Quantile function.
 - 6. Explain about Quadrature rules for numerical integration.
 - 7. Brief Monte Carlo integration and its advantages.

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