Date & session:



ST JOSEPH'S UNIVERSITY, BENGALURU - 27 B.Sc. (STATISTICS) – 2nd SEMESTER SEMESTER EXAMINATION: APRIL 2024

(Examination conducted in May / June 2024)

ST221: Probability and Distributions

(For current batch students only)

Time: 2 Hours Max Marks: 60

This paper contains TWO printed pages and THREE parts

PART- A

I Answer any FIVE from the following:

 $3 \times 5 = 15$

- 1. Define any three types of events with examples of each.
- 2. State and prove addition theorem of probability.
- 3. Explain discrete and continuous random variables with appropriate examples.
- 4. Define the expectation of a random variable for continuous random variables. Prove that $E(a^2+bX)=a^2+bE(X)$ for both discrete and continuous cases.
- 5. Define geometric distribution with appropriate notations. Mention any two properties of the same.
- 6. State any three properties of normal distribution.
- 7. Explain any three data types that the vectors can take with example.

PART- B

II Answer any FIVE from the following:

 $5 \times 5 = 25$

- 8. State and prove Bayes' Theorem. Provide any two applications demonstrating the Bayes' Theorem in real-world scenarios.
- 9. Discuss the concept of moment generating functions. State and prove any two of its properties.
- 10. Explain the memoryless property of exponential distribution. Provide a mathematical justification for the same.
- 11. State and prove recurrence property of Binomial Distribution.
- 12. a. Explain how variables are created and values are assigned in R.
 - **b.** Create a vector X containing the values: a,b,c,d.
 - **c.** State any three basic plotting functions in R.

(1+1+3)

- 13. Write the syntax to obtain density function, distribution function and random number generation for the Uniform distribution.
- 14. **a.** Write the output of the code X=rep(1:3,each=2) and Y=rep(4:6,times=2)
 - **b.** Write the command to obtain mean, median and variance for X and Y. (3+2)



PART-C

III Answer any TWO from the following:

 $10 \times 2 = 20$

- 15. **a.** Explain any three approaches of probability with limitations of each.
 - **b.** Discuss the concept of independence of events. Provide examples of independent and dependent events.
 - c. Define conditional probability.

(6+2+2)

- 16. a. Define Poisson distribution. Obtain the mean and variance for the same.
 - **b.** Write down the pdf of Normal distribution with usual notations.
 - **c.** Obtain the moment generating function for Uniform distribution.

(7+1+2)

- 17. a. Define probability density function and distribution function.
 - **b.** State and prove addition and multiplication theorems of mathematical expectations for discrete and continuous random variables. (2+8)
