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FIRST YEAR (General)
24STA12101: Discrete Probability and Probability Distributions
(Semester II)

Program: F. Y. B. Sc.(General)
Program Specific: B. Sc.(General)
Course Type: DSC

Credits: 2
Time: 2 Hours
Max. Marks: 30
SET: A

Paper: Discrete Probability and Probability Distributions

Instructions to the candidate:

- 1) All questions are compulsory.
- 2) Figures to the right indicate full marks.
- 3) Draw a well labelled diagram wherever necessary.

Q1) Attempt ANY SIX of the following: [6 X 2 = 12]

- a) Define and explain sample space.
- b) Define Bernoulli random variable, explain with example.
- c) What is classical approach of probability?
- d) Differentiate between joint and marginal probability distribution.
- e) Define raw and central moments of random variable.
- f) Represent the event using Venn diagram 1) Only A 2) Both A and B.
- g) Explain the term “partition of sample space”.
- h) Define “Simple event”, explain with example.

Q2) Attempt ANY THREE of the following: [3 X 4 = 12]

- a) Define independent events. For certain random experiment A and B are events defined on sample space Ω , $P(A) = 0.5$, $P(B) = 0.6$ and $P(A \cap B) = 0.3$ Check whether A and B are independent. Hence or otherwise find $P(A \cup B)$.
- b) What is skewness of the distribution? For certain random variable the first three moments are 3, 8, and 30 find the third order central moment and hence comment on skewness.
- c) State the mean and variance of Poisson random variable X. For certain Poisson distribution $E(X) = 5$, find $P(X < 3)$.
- d) For certain Geometric distribution $E(X) = 1$ find $\text{Var}(X)$. Also find $P(X \leq 2)$.

- e) For certain bivariate distribution $E(X) = 12$, $E(Y) = 10$, $\text{Var}(X) = 225$, $\text{Var}(Y) = 36$ and $\text{cov}(X, Y) = 30.6$. Calculate
- $E(X+Y)$
 - $\text{Var}(X+Y)$.
- f) State the relation between Joint, Marginal and conditional distribution.
If $P(x,y) = (x+y)/21$; $x=1,2,3$ and $y=1,2$.
- Marginal distribution of X.
 - Conditional distributional of Y given $X=2$.

Q3) Attempt ANY TWO of the following:

[2 X 3 = 06]

- a) If certain random variable follows probability law

x	0	1	2	3	4
P(X=x)	0.2	0.2	0.2	0.2	0.2

Find

- $E(2X+3)$
 - $\text{Var}(2X)$
- b) State moment generating function of negative binomial distribution. Hence derive expected value (1^{st} order raw moment) of NB (10, 0.25) distribution.
- c) Define Bernoulli distribution. Give the real life situation where it is applicable. If X follows Bernoulli distribution show that all raw moments are equal.
- d) For the following joint probability distribution obtain $E(X|Y=1)$, $\text{Var}(X|Y=1)$

	X	-1	0	1
Y				
1		k	2k	k
2		2k	3k	2k
3		k	k	k
