



BRAINWARE UNIVERSITY

Term End Examination 2022
Programme – M.Sc.(MATH)-2022
Course Name – Mathematical Statistics
Course Code - MSCMC103
(Semester I)

Full Marks: 60 [The figure in the margin indicates full marks. Candidates are required to give their answers in their own words as far as practicable.]										
1.	Choose the corre	1 x 15=15								
(i)	(i) If $(X,Y) \sim BVN(3,5,1,1,0.5)$, compute E(X+Y).									
(ii)	a) 10 c) 18 Compute the v	alue of correlat	ion coefficient	b) 8 d) None of th if $b_{xy} = 0.9$ and						
(iii)	a) 0.6 c) -0.6 Find the correlation coefficient between X ar			b) 0.36 d) -0.36 d Y:						
	X	-2	-1	0	1	2				
	Y	4	1	0	1	4				
	a) 0 c) -1 The largest orde a) Distribution o c) Both For a uniform di answer.	f minimum stati	stics	b) Distribution d) None of the	correct answer. n of maximum s ese	tatistics				

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100									
a) Binomial	b) Poisson								
c) Normal	d) Beta								
(vi) Explain asymptotic mean in statistics.									
a) It refers to how an estimator behaves as the	b) It refers to how an estimator beha-	ves as the							
sample size gets larger.	sample size gets smaller.								
c) It refers to how an estimate behaves as the	d) It refers to how an estimate behave	es as the							
sample size gets larger.	sample size gets smaller.	- uic							
(vii) If two events are independent, then . I									
a) they must be mutually exclusive	b) the sum of their probabilities must	be equal to							
	one d) none of these alternative is correct								
c) their intersection must be zero	N								
(viii) Identify the measure of location which is the mo data set.	st likely to be influenced by extreme value	es in the							
a) Range	b) Mean								
c) Median	d) Mode								
(ix) Identify which of the following is not a property	of a binomial experiment?								
 a) the experiment consists of a sequence of n identical trials 	 b) each outcome can be referred to as a or a failure 	a success							
c) the probabilities of the two outcomes can	d) the trials are independent								
change from one trial to the next	ation have a normal distribution with a								
(x) Suppose that vehicle speeds at an interstate loc									
equal to 70 mph and standard deviation equal t mph.	o 8 mpn. Estimate the z-score for a speed	a of 64							
a) 0.75	b) -0.75								
c) 0.6	d) -0.6								
(xi) Evaluate the number of possible samples of size	2 out of 5 population size in SRSWR.								
a) 10	b) 25								
c) 32	d) 29								
(xii) In SRSWR, the same sampling unit may be inclu	ded in the sample								
a) only once	b) two times								
c) More than once	d) None								
(xiii) Suppose 10 coin is tossed and the outcomes are	:: H, H, T, T, T, T, T, H, T, H. Solve the MLE o	of p.							
probability of success (getting head).									
a) 0.4	b) 0.6								
c) 0.8	d) none of these								
(xiv) Suppose 10 coin is tossed and the outcomes are		ased							
estimator of p, probability of success (getting he									
a) 0.4	b) 0.5								
c) 0.3	d) None of these								
(xv) In t-distribution for two independent samples, t		ate the							
degrees of freedom	ne sample size is n1 – n2 – n, then estime	ite the							
a) 2n-2	b) n-1								
c) n	d) 2n+1								
Group-B									
(Short Answer	Type Questions)	3 x 5=15							
2. Describe the assumptions of a multiple linear regr		(3)							
10 -	OR	(3)							
Describe the maximum likelihood method of estim	lation. What are the properties of a	(3)							

	3. The length of time, in hours of a group of people to play one soccer match is normally distributed with a mean of 2 hours and a standard deviation of 0.5 hours. A sample of size n = 50 is drawn randomly from the population. Compute the probability that the sample mean is between 1.8 hours and 2.3 hours.						
	OR						
	If (X,Y) is BVN(3,1,16,25,3/5), compute P(3	(3)					
	 4. "Sometimes an estimator with larger variance may be preferable†-explain. OR 						
	"Unbiased estimator does not always exist†-explain.	(3)					
	3. Explain the hypothesis test for the second secon						
	OR	(3)					
	Estimate the minimal sufficient statistic for Uniform $(0_{z_n}\theta)$.	(3)					
	 Construct the expectation and standard error of the sample mean for a random sample of size n drawn from the population of size N in with replacement procedure. OR	(3)					
	Develop the distribution of the maximum order statistic of a uniform random variable.	(2)					
	and the statistic of a uniform faildoin variable.	(3)					
	Group-C						
	(Long Anguera Toron Control	x 6=30					
7.	Define multiple correlation. Deduce the formula for multiple correlation coefficients in terms of total correlation coefficients	ıl	(5)				
	OR						
	Define partial correlation. Deduce the formula for partial correlation coefficients in terms of total cocoefficients.		(5)				
8.	8. Let are taken from Normal distribution with mean and variance . Construct the maximum likelihood estimators of and .						
	OR						
9.	Construct the limiting distribution of chi-square distribution using the moment generating function. Compute the mean, variance and standard deviation of a Binomial distribution with parameter n and p.						
	OR Compute the mean and variance for a normal distribution.		(5)				
10.							
10.	On the basis of observations made on 35 cotton plants the total correlation of yield of cotton	(X ₁	(5)				
)number of bolls, seed-vessels($^{\chi_2}$) and height($^{\chi_3}$) are found to be						
	$r_{12} = 0.863, r_{13} = 0.648, r_{23} = 0.709$						
	Calculate the multiple correlation coefficient r_{123} and the partial correlation coefficients $r_{12.3}$	and $r_{13.2}$					
	OR						
			(5)				
			(5)				

(iii) P(2 < X < 9 | X = 8)11. Illustrate the test for the equality of means of two normal population using likelihood ratio test. (5) OR On the basis of observations made on 35 cotton plants the total correlation of yield of cotton ()number of (5) bolls, seed-vessels() and height() are found to be Calculate the multiple correlation coefficient and the partial correlation coefficients and 12. State and prove Rao-Blackwell theorem. (5) State and prove the necessary and sufficient condition for an Unbiased estimator to be an UMVUE (5)

If (X,Y) is BVN(5,3,16,25,1/2), Calculate the followings:

E(Y|X=6)

V(Y|X=6)

(i)

(ii)