## THE TAMIL NADU DR. M.G.R. MEDICAL UNIVERSITY

[AHS 0222]

FEBRUARY 2022 (OCTOBER 2021 EXAM SESSION)

## Sub. Code: 2861

## **M.Sc. BIOSTATISTICS** FIRST YEAR (From 2011-2012 onwards) **PAPER I – PROBABILITY AND DISTRIBUTION THEORY** O.P. Code : 282861

Time: Three hours	Answer ALL Questions	Maximum: 100 Marks		
I. Elaborate notes on	1:	$(2 \ge 20 = 40)$		

- 1. a) If x is a continuous r.v. with p.d.f.  $f(x) = Ce^{-x/\sigma}$ ,  $x \ge 0, \sigma > 0$ . Find its mean, median and Quartile deviation. b) List out properties of moment generating function.
- 2. a) If  $X_1, X_2$  be two independent poisson variates with parameters  $\lambda_1$  and  $\lambda_2$  respectively. Show that the conditional distribution of  $X_1 X_1 + X_2$  is binomial.

b) State and prove Cochran's theorem.

## **II. Write Short Notes on:**

1. If a random variable X possesses the following function.

P(x) 0.1 0.2 3k k 2k 0 0.1	X	3	2	1	0	-1	-2	-3
	P(x)	0.1	0.2	3k	k	2k	0	0.1

Then determine the value of k, mean and variance.

- 2. Define and discuss mathematical expectation.
- 3. If  $(x_1, x_2, \dots, x_n)$ ,  $(y_1, y_2, \dots, y_n)$  be two sets of non-negative real numbers then prove

$$(\sum_{i=1}^{n} x_{i}^{p})^{1/p} \cdot (\sum_{i=1}^{n} y_{i}^{q})^{1/q} \ge \sum_{i=1}^{n} x_{i} y_{i}$$

- 4. Differentiate between moment generating function and characteristic function.
- 5. Give properties of conditional expectations.
- 6. What are important characteristics of normal distribution?
- 7. Explain relationship between normal and chi-square distribution.
- 8. Explain hypergeometric distribution and its properties.
- 9. If f(x, y) = 1; -x < y < x, 0 < x < 1 = 0; otherwise then, find the marginal density function.
- 10. Write properties of bivariate normal distribution.

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(10x6 = 60)