ISLAMIC UNIVERSITY OF TECHNOLOGY (IUT) ORGANISATION OF ISLAMIC COOPERATION (OIC)

Department of Computer Science and Engineering (CSE)

SUMMER SEMESTER, 2022-2023 SEMESTER FINAL EXAMINATION FULL MARKS: 150

DURATION: 3 HOURS

Math 4441: Probability and Statistics Programmable calculators are not allowed. Do not write anything on the question paper. Answer all 7 (seven) questions. Figures in the right margin indicate full marks of questions with

- a) There are 100 questions in a test. Suppose that, for all s > 0 and t > 0, the event that it takes t minutes to answer one question is independent of the event that it takes s minutes to answer another one. If the time that it takes to answer a question is exponential with mean 1/2, find the distribution, the average time, and the standard deviation of the time it takes to
 - b) Suppose that b is a random number from the interval (-3, 3). Determine the probability that
- c) The scores on an achievement test given to 100,000 students are normally distributed with mean 500 and standard deviation 100. What should the score of a student be to place him among the top 10% of all students?
- 2. A coin, having probability p of landing heads, is continually flipped until at least one head and
 - one tail have been flipped.
 - a) Find the expected number of flips needed
 - b) Find the expected number of flips that land on heads.
 - c) Find the expected number of flips that land on tails. d) Repeat Question 2.a in the case where flipping is continued until a total of at least two heads
- and one tail have been flipped. a) Let X and Y be independent exponential random variables, each with parameter λ. Find the
- b) Suppose that the time it takes for a novice secretary to type a document is exponential with
 - mean 1 hour. If at the beginning of a certain eight-hour working day, the secretary receives 12 documents to type, find the probability that she will finish them all by the end of the day.
- Let X is a 3-dimensional Gaussian random vector with expected value μ_x = [4 8 6]^T and covariance matrix

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 $C_X = \begin{bmatrix} 4 & -2 & 1 \\ -2 & 4 & -2 \\ 1 & -2 & 4 \end{bmatrix}$

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- a) Calculate the correlation matrix, Rx.

 c) Calculate the covariance matrix of Y = AX + b, where $\mathbf{A} = \begin{bmatrix} 1 & 1/2 & 2/3 \\ 1 & -1/2 & 2/3 \end{bmatrix}$ and $\mathbf{b} = [-4 & -4]^T$.

Suppose X₁, X₂, ..., X_n are i.i.d. random variables with the following probability density func-

and the volume of mango juice in each is measured. The volumes, in millilitres, of mango juice in these bottles are found to be: 996 1006 1009 999 1007 1003 998 1010 997 996 1008 1007 Assuming that the volume of mango juice in a bottle is normally distributed, investigate, at the level of 5% significance, whether the mean volume of mango juice in a bottle differs from

1000 millilitres.

p-value of the test.

40 samples and arrive at a sample mean of \$263,590. Suppose the standard deviation of the sales is known to be \$42,000. Find a 90% confidence interval for the population mean μ . b) Suppose we monitor 30 computer programmers with and without music. Suppose the sam-185. Suppose the population variances for both cases are known and have respective values of 580 and 444 for programmers without and with music. Find the 95% confidence interval a) Bottles of mango juice nominally contain 1000 millilitres. After the introduction of a new In order to investigate the suspicion, a random sample of 12 bottles of mango juice is taken

b) An independent testing agency was hired to study whether or not the work output is differ-A sample of 10 state workers reveals an average output of 69.7 parts per hour with a sample standard deviation of 18 parts per hour. A sample of 10 private sector workers reveals an average output of 74.3 parts per hour with a sample standard deviation of 16 parts per hour. In developing your answer, you may assume that the unknown variances are equal. Construct a hypothesis test at the 0.10 level of significance indicating whether there is any evidence of a difference in the productivity level of the state and private sector workers. Also, find the

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 $f_X(x|\sigma) = \begin{cases} \frac{1}{2\sigma} \exp\left(-\frac{|x|}{\sigma}\right), & \text{for } -\infty \le x \le +\infty; \\ 0, & \text{otherwise.} \end{cases}$

Pascal/-ve Bin X ~ pascal(

on	Tair OLLDI	Expectation	variance
i (p)	$P_X(x) = \begin{cases} p^x(1-p)^{1-x}, & x = 0, 1 \\ 0, & \text{otherwise.} \end{cases}$	p	p(1 - p
ic (p)	$P_X(x) = \begin{cases} p(1-p)^{x-1}, & x = 1, 2, \\ 0, & \text{otherwise.} \end{cases}$	1 p	(1-p) p ²
l . p)	$P_X(x) = \begin{cases} \binom{x}{s} p^x (1-p)^{n-x}, & x = 0, 1,, n \\ 0, & \text{otherwise.} \end{cases}$	np	np(1-p)
omial (k, p)	$P_X(x) = \left\{ \begin{array}{ll} \binom{x-1}{k-1} p^k (1-p)^{x-k}, & x=k,k+1,\dots \\ 0, & \text{otherwise}. \end{array} \right.$	<u>k</u>	$\frac{k(1-p)}{p^2}$
~ ا)	$P_X(x) = \begin{cases} \frac{(iT)^2 e^{-iST}}{x!}, & x \ge 0 \\ 0, & \text{otherwise.} \end{cases}$	λT	λT
netric	$\sum_{n \in \mathbb{N}} \left\{ \begin{array}{l} O(x) \\ O(x) \end{array} \right\} = 0, 1, \dots, \min(r, n)$	75	

Appendix - A PMF/PDF, expected values and variance of known Random Variables

 $X \sim HGem(r, g, n)$ $X \sim unif(a,b)$ Exponential

 $X \sim N(\mu, \sigma^2)$

 $X \sim unif(a,b)$

 $X \sim gam(r, \lambda)$

Multinomial Hyper geometric

Bernoulli

 $X \sim Bin(n)$

 $P_X(x) = \begin{cases} \frac{1}{(x,y)}, & x = 0, 1, \dots \\ 0, & \text{otherwise.} \end{cases}$ $P_X(x) = \begin{cases} \frac{1}{b-a+1}, & x = a, a+1, ..., b \\ 0, & \text{otherwise.} \end{cases}$

 $f_X(x) = \begin{cases} \lambda e^{-\lambda x}, & x \ge 0 \\ 0, & \text{otherwise.} \end{cases}$ $f_X(x) = \begin{cases} \frac{1}{\sqrt{2\pi x^2}} e^{-\frac{(b-a)^2}{2x}}, & -\infty < x < +\infty \end{cases}$ $f_X(x) = \begin{cases} \frac{1}{b-a}, & a \le x \le b \\ 0, & \text{otherwise} \end{cases}$

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 $f_X(x) = \begin{cases} \frac{\lambda e^{-ix}(\lambda x)^{n-1}}{\Gamma(x)}, & x \ge 0\\ 0, & \text{otherwise} \end{cases}$

 $P_{X_1,...,X_r}(X_1,...,X_r) = \begin{cases} \binom{n}{x_1...x_r} p_1^{x_1}...p_r^{x_r}, & x_1 = 0,...,n, 0 \le i \le r, \sum_{i=0}^r x_i = n \\ 0, & \text{otherwise.} \end{cases}$

Appendix - B General Formulas

Name	Formula
Conditional Probability	$P[A B] = \frac{P[AB]}{Mm}, P[B] > 0$
Product Rule	P[AB] = P[A]P[B A] $P[A_1 A_n] = P[A_1]P[A_2 A_1] P[A_n A_1 A_{n-1}]$
Conditional Product Rule	P[AB C] = P[A C]P[B AC]
Sum Rule	$P[A] = \sum_{i=1}^{n} P[A B_i]P[B_i]$
Conditional Sum Rule	$P[A C] = \sum_{i=1}^{n} P[A B_i, C]P[B_i C]$
Bayes' Theorem	$P[A C] = \sum_{i=1}^{m_A} P[A B_i, C]P[B_i C]$ $P[B_i A] = \frac{P[A B_i P B_i]}{\sum_{i=1}^{n} P[A B_i P B_i]}$
Conditional Bayes' The- orem	$P[B_t A, C] = \frac{F[A B, C P(B_t C)]}{\sum_{i=1}^{n} F[A B_t C P(B_t C)]}$
Independence of Events	
Expected Value	$E[X] = \sum_{\substack{x \in S_X \\ w \in X}} x P_X(x)$ $E[X] = \int_{-\infty}^{+\infty} x f_X(x) dx$
Variance	$Var[X] = E[(X - \mu_{\nu})^{\nu}] = E[X^{\nu}] - (\mu_{\nu})^{\nu}$
Marginal PMF	$P_X(x) = \sum_{x \in S_X} P_{XY}(x, y)$ $f_X(x) = f_{-\infty}^{+\infty} f_{XY}(x, y)dy$
Covariance	$Cov[X, Y] = E[(X - \mu_X)(Y - \mu_Y)] = E[XY] - \mu_X \mu_Y$
Correlation	$r_{\text{row}} = E[XY]$
Correlation Coefficient	$\rho_{XY} = \frac{\text{Cov}[X,Y]}{\text{(Cov}[X,Y])}$
Conditional Distribution	$\frac{A_{1}}{C_{2}} = \frac{cosp(x)}{C_{2}(x)(x)(x)(y)^{2}} (y)$ $P_{XY}(x,y) = P_{XY}(x)(y)^{2} (y)$ $E[X] = \sum_{x} E[X Y = y]P_{Y}(y)$ $f_{X}(x) = \int_{Y} P_{XY}(x) - \int_{Y} P_{XY}(y) (y) dy$ $E[X] = \sum_{x} E[X Y = y]P_{Y}(y)$
Random Vector	$f_{SS} = \frac{1}{\min} f_N(A^{-1}(y - b))$ $E[X] = [B(X_1), B(X_2)] - E[X_n]^T$ $R_N = E[XX^T]$ $C_N = R_N - \mu_N \mu_N^T$ $C_N = R_N - \mu_N \mu_N^T$ B(Y = AX + b) $B(X_1) = B(X_1)$ $B(X_2) = B(X_1)$ $B(X_1) = B(X_2)$ $B(X_2) = B(X_1)$ $B(X_1) = B(X_1)$ $B(X_2) = B(X_1)$ $B(X_1) = B(X_1)$ B(
Gaussian Random Vector	$\begin{split} & \frac{1}{f_{\mathbf{X}}(\mathbf{x})} = \frac{1}{(2\pi)^{N/2} \mathbf{x} ^2 \mathbf{C}_{\mathbf{X}} ^{1/2}} \exp\left(-\frac{1}{2}(\mathbf{x} - \mu_{\mathbf{X}})^{\mathrm{T}} \mathbf{C}_{\mathbf{X}}^{-1}(\mathbf{x} - \mu_{\mathbf{X}})\right) \\ & E[\mathbf{X}] = [E[X_1], E[X_2] \\ & If \mathbf{Y} = \mathbf{A}\mathbf{X} + \mathbf{b} \\ & \mu_{\mathbf{Y}} = \mathbf{A}\mu_{\mathbf{X}} + \mathbf{b} \\ & \mathbf{C}_{\mathbf{Y}} = \mathbf{A}\mathbf{C}_{\mathbf{X}}\mathbf{A}^T \end{split}$

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Table 7.1 100[1 - α] Percent Confidence Inte $X_1, \dots, X_n \sim \mathcal{N}(\mu, \sigma^2)$ $\overline{X} = \sum_{i=1}^n X_i / n$, $S = \left[\sum_{i=1}^n (X_i - \overline{X})^2 / (n-1) \right]$

Table 7.2 $100[1 - \sigma]$ Percent Confidence Intervals for $\mu_1 - \mu_2$ $X_1, \dots, X_r \sim \mathcal{N}(u_1, \sigma_r^2)$

 $\overline{X} = \sum_{i=1}^{n} X_i / n$, $S_1^2 = \sum_{i=1}^{n} (X_i - \overline{X})^2 / (n - 1)$

 $\overline{Y} = \sum_{i=1}^{m} Y_i/n$, $S_2^2 = \sum_{i=1}^{m} (Y_i - \overline{Y})^2/(m-1)$.

Table 7.3 Approximate 100(1 - α) Percent Confidence

Math 4441 Page 5 of 8 Table 8.1 $X_1, ..., X_n$ is a Sample from a (μ, σ^2) Population, σ^2 is Known, $\overline{X} = \sum_{i=1}^n X_i/n$.

H_0	H ₁	Test Statistic TS	Significance Level a Test	p-Value if $TS = t$
$\mu = \mu_0$			Reject if $ TS > z_0/2$	
$\mu \le \mu_0$	$\mu > \mu_0$	$\sqrt{n(X - \mu_0)}/\sigma$	Reject if $TS > z_o$	$P\{Z \ge t\}$
$\mu \ge \mu_0$	$\mu < \mu_0$	$\sqrt{n(X - \mu_0)/\sigma}$	Reject if TS < -z _e	$P(Z \le t)$

Ho	H_1	Test Statistic TS	Significance Level a Test	p-Value if TS = 1
$\mu = \mu_0$	$\mu \neq \mu_0$	$\sqrt{n}(\overline{X} - \mu_0)/S$	Reject if $ TS > I_0/2, e-1$	$\frac{2P\{T_{n-1} \geq t \}}{ t \}}$
$\mu \le \mu_0$	$\mu > \mu_0$	$\sqrt{n}(\overline{X} - \mu_0)/S$	Reject if $TS > t_{0, n-1}$	$P\{T_{n-1} \geq t\}$
$\mu \ge \mu_0$	$\mu < \mu_0$	$\sqrt{n(X - \mu_0)/S}$	Reject if $TS < -l_{\alpha, n-1}$	$P\{T_{n-1} \le t\}$

Table 8.4 X_1, \ldots, X_n is a Sample from a (μ_1, σ_1^2) Population; Y_1, \ldots, Y_m is a Sample from a (μ_2, σ_2^2) Population. The Two Population Samples are independent to Test

 $H_0: \mu_1 = \mu_2 \text{ versus } H_0: \mu_1 \neq \mu_2.$

tion	rest Otaliane 13	Significance Level it less	p-48ide ii 13 = 1
σ_1, σ_2 known		Reject if $ TS > z_{\alpha/2}$	$2P\{Z \geq t \}$
$\sigma_1 = \sigma_2$	$\frac{\overline{X} - \overline{F}}{\sqrt{\frac{(n-1)\beta_1^{-2} + (n-1)\beta_2^{-2}}{n+n-2}} \sqrt{1/(n+1)/n}}$	Reject if $ TS > t_{\alpha/2, n+m-2}$	$2P\{T_{n+m-2}\geq t \}$
n, m large	X-Y	Reject if $ TS > \varepsilon_{\sigma/2}$	$2P\{Z \geq t]\}$



E III Cumulative Standard Normal Distribution (cos

						0.05	0.06	0.07	0.08	0.09
0.0					0.515953	0.519930	0.532922			
0.1			0.547750							
0.2				0.590954	0.594835					
0.3		0.621719		0.629300	0.633072					0.61409
0,4										0.65172
0.5	0.691462			0.701944						
0.6		0.729069		0.735653	0.733914					
0.7	0.758036	0.761148		0.767305	0.770350			0.779350	0.751748	0.7500
0.8	0.788145		0.793892	0.796731	0.799546	0.802338	0.805106			0.78523
0.9	0.815940	0.818589		0.823815	0.826391					0.81320
1.0	0.841345	0.843752	0.846136		0.850630	0.853141		0.857690	0.836457	0.83891
	0.864334	0.866500		0.870762	0.872857		0.876976		0.859929	0.86214
	0.884930	0.886860	0.888767	0.890651	0.892512	0.894350		0.878999	0.881000	0.88297
	0.903199	0.904902	0.906582	0.908241	0.909877		0.913085	0.897958	0.899727	0.90147.
1.4	0.919243	0.920730	0.922196	0.923641	0.925066		0.913083		0.916207	0.91773
1.5	0.933193	0.934478	0.935744	0.936992	0.938220		0.940620	0.929219	0.930563	0.93188
1.6	0.945201	0.946301	0.947384	0.948440				0.941792	0.942947	0.94408
	0.955435	0.956367	0.957284	0.958185	0.959071		0.960796	0.952540	0.953521	0.95448
1.8	0.964070	0.964852	0.965621	0.966375	0.967116	0.967843	0.968557	0.961636	0.962462	0.96327
1.9	0.971283	0.971933	0.972571	0.973197	0.973810		0.975002	0.969258	0.969946	0.97062
2.0	0.977250	0.977784	0.978308	0.978522	0.979325	0.979818	0.580301	0.975581	0.976148	0.97670
2.1	0.982136	0.982571	0.982997	0.983414	0.983823	0.984222	0.984614	0.980774	0.981237	0.98169
2.2	0.986097	0.986447	0.986791	0.987126	0.987455	0.987776	0.988089	0.984997	0.985371	0.985738
2.3	0.989276	0.989556	0.989830	0.990097	0.990358	0.990613		0.988396	0.985696	0.938939
2.4	0.991802	0.992024	0.992240	0.992451	0.992656	0.992857	0.990863	0.991106	0.991344	0.991576
25	0.993790	0.993963	0.994132	0.994297	0.994457	0.994614	0.993053	0.993244	0.993431	0.993613
2.6	0.995339	0.995473	0.995604	0.995731	0.995855	0.993975	0.994766	0.994915	0.995060	0.995201
	0.996533	0.996636	0.996736	0.996833	0.996928	0.997020	0.996093	0.996207	0.996319	0.996427
2.8	0.997445	0.997523	0.997599	0.997673	0.997744	0.997814	0.997110	0.997197	0.997282	0.997369
2.9	0.998134	0.998193	0.998250	0.998305	0.998359	0.998411	0.997882	0.997948	0.998012	0.998074
8.0	0.998650	0.998694	0.998736	0.998777	0.998817	0.998856	0.938462	0.998511	0.998559	0.598605
	0.999032	0.999065	0.999096	0.999126	0.999155	0.999184	0.993893	0.998930	0.998965	0.998999
1.2	0.999313	0.999336	0.999359	0.999381	0.999402	0.999184	0.999211	0.999238	0.999254	0.999289
	0.999517		0.999550	0.999566	0.999581		0.999443	0.999462	0.999481	0.999499
14	0.999663	0.999675	0.999687	0.599698	0.999709	0.999596	0.999610	0.999624	0.999638	0.999650
15	0.999767	0.999776	0.999784	0.999792	0.999800		0.999730	0.999740	0.999749	0.999758
16	0.999841			0.999358	0.999864	0.999807	0.999815	0.999821	0.999828	0.999835
	0.999892	0.999896	0.999900		0.999908	0.999869	0.992874	0.599879	0.999883	0.999888
8	0.999928				0.999938	0.999912	0.999915	0.999918	0.999922	0.999925
9	0.999952					0.999941	0.999943	0.999946	0.999948	0.999950
-	_	-	7.00	11223/33			0.999963	0.999964	0.999966	0.000067



1	40	.25	.10	.05						.0005
1	.325	1.000	3.078	6,314	12.706	31.821	63.657		318.31	636.62
	.289	816	1.886		4.303	6.965	9.925	14.089	23.326	31.598
		.765	1.638		3.182	4,541	5.841	7.453	10,213	12.924
4		.741			2.776	3.747	4.604	5,598		8.610
5	267		1.476		2.571	3.365	4.032	4.773	5.893	6.869
6	.265	.718	1,440	1.943	2.447	3.143	3.707	4.317	5.208	5.959
7	263	.711	1.415	1.895	2.365	2.998	3,499	4.029	4.785	5.408
8	.262	.705		1.860	2.306	2.896	3.355	3.833	4.501	5,041
9	.261	.703	1.383		2.262	2.821	3.250	3.690	4.297	4.781
	260	,700	1.372		2.228	2,764	3.169	3.581	4.144	4,587
	260	.697	1.363	1.796	2.201	2,718	3.106	3.497	4.025	4.437
	.259	.695	1.356	1.782	2.179	2.681	3.055	3.428	3.930	4.318
	259	.694	1.350		2.160	2,650	3.012		3.852	4.221
14	258	.692	1.345		2.145		2.977	3.326	3.787	4.140
15	258	.691	1.341			2,602	2.947	3.286	3.733	4.073
16	,258	690		1.746	2.120	2.583	2.921		3.686	4.015
17	257	.689		1.740	2.110	2,567	2.898		3,646	3,965
18	257	.688	1.330	1.734	2.101	2.552	2,878	3.197	3.610	3.922
10	.257	.688	1.328	1.729	2.093	2.539	2.861	3.174	3,579	3.883
	257	687			2.086	2,528	2.845	3.153	3,552	3.850
20	257	,686			2.080	2,518	2.831	3.135	3.527	3.819
	256	.686	1.321		2.074	2.508	2.819	3.119	3.505	3.792
22 23	256	.685	1.319		2.069	2.500	2.807	3.104	3,485	3.767
	256	685	1.318		2.054	2,492	2.797	3.091	3.467	3.745
24	256	,684	1.316	1,708	2.060	2,485	2,787	3.078	3.450	3.725
25	.256	.684	1.315	1.706	2.056	2.479	2.779	3,067	3.435	3.707
26		.684	1.314	1,703	2.052	2.473	2.771	3.057	3,421	3,690
27	.256	.683	1.313	1,701	2.048	2.467	2.763	3.047	3,408	3.67
28		.683		1.699	2.045	2.462	2,756		3,396	3.69
29	.256	.683	1.310	1.697	2.042	2.457	2.750	3,030	3.385	3.64
30	.256	.681	1.303	1.684	2.021	2.423	2,704	2.971	3.307	3.55
40	255		1.296	1.671	2,000	2,390	2.660			3.46
60	.254	.679					2,617			
120	.254 .253	.677	1.289	1.658	1.980 1.960	2.358 2.326	2.617 2.576			