

Name:	 UPES UNIVERSITY WITH A PURPOSE
Enrolment No:	

UNIVERSITY OF PETROLEUM AND ENERGY STUDIES
End Semester Examination, January 2021

Course: Statistical Modelling for Computer Sciences Program: M. Tech. CSE Course Code: CSEG7003	Semester: I Time 03 hrs. Max. Marks: 100
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SECTION A (All Questions Are Compulsory)

1. Each Question will carry 5 Marks
2. Instruction: Complete the statement/ Select the correct answer(s)

S. No.	Question	CO
Q 1	Let $S=\{1,2,3,4,5,6\}$ $A=\{1,3,5\}$ $B=\{2,4,6\}$ $C=\{2,3,5\}$ then answer the following in the form of True or False <ol style="list-style-type: none"> i. A and B are mutually exclusive ii. A and C are collectively exhaustive iii. A and B are collectively exhaustive iv. B and C are collectively exhaustive 	CO1
Q 2	<ol style="list-style-type: none"> i. All of the following increase the width of a confidence interval except: <ol style="list-style-type: none"> a) Increased confidence level b) Increased variability c) Increased sample size d) Decreased sample size ii. Degree of freedom indicates _____ iii. Level of significance indicates _____ iv. Type I error in hypothesis testing occurs when _____ 	CO2
Q 3	<ol style="list-style-type: none"> i. Coefficient of variation of _____ distribution is 1. ii. If λ is equal to 8 then standard deviation of exponential probability distribution is _____ iii. Value of mean in standard normal distribution is _____ iv. Normal distribution is symmetric around _____ 	CO3
Q 4	<ol style="list-style-type: none"> i. Expectation remains same in _____ process ii. In Poisson process, inter arrival time distribution is according to _____ distribution. iii. Formula of Autocorrelation function $R(t_1, t_2)=$_____ iv. Superposition of two independent process having parameter λ_1 and λ_2 will result into a Poisson process with parameter _____ 	CO4
Q 5	<ol style="list-style-type: none"> i. Normal distribution has _____ shape curve. ii. In binomial distribution $n=6$ and $p=0.9$, then the value of $P(X=8)$ is _____ iii. Name the discrete distribution possess Markov property: _____ iv. Name the continuous distribution possess Markov property: _____ 	CO1

Q 6	<ul style="list-style-type: none"> i. Name of the test which is used for judging the significance of more than two sample means at the same time is _____ ii. Chi square is parametric test. True/False iii. If a random sample from exponential distribution is as follows: 14.84, .19, 11.75, 1.18, 2.44, .53 then value of λ is _____ iv. If population distribution is uniformly distributed over an interval $(-a, a)$ then mean is _____. 	CO3
SECTION B (All Questions Are Compulsory)		
1. Each Question will carry 10 Marks 2. Instruction: Write short / brief notes		
Q 7	A lot of transistor contains .6% defectives. Each transistor is subjected to a test that correctly identifies a defective, also misidentifies defective about 2 in every 100 good transistor. Given that a randomly chosen transistor is good by the tester, compute the probability that it is actually good.	CO1
Q 8	Explain least square method of parameter estimation.	CO2
Q 9	<ul style="list-style-type: none"> i. Prove the linearity property of expectation. ii. If X & Y are independent random variables then prove that $\text{Var}[X+Y] = \text{Var}[X] + \text{Var}[Y]$ 	CO3
Q 10	<p>Using suitable example, explain open and close queuing network.</p> <p style="text-align: center;">Or</p> <p>Explain the classification of Stochastic process.</p>	CO4
Q 11	A sample of 400 male students is found to have a mean height 67.47 inches. Can it reasonably regarded as a sample from a large population with mean height 67.39 inches and standard deviation 1.30 inches? Test at 5% level of significance with $ z > 1.96$	CO2
SECTION-C (All Questions Are Compulsory)		
1. Each Question will carry 20 Marks 2. Instruction: Write long answer		
Q 12	<ul style="list-style-type: none"> i. Prove that uni-programmed computer system with m I/O devices and a CPU can be represented by finite irreducible Markov chain. ii. Explain the three generalization of Bernoulli process. <p style="text-align: right;">(14+6) marks</p> <p style="text-align: center;">OR</p> <ul style="list-style-type: none"> i. Explain birth death process for discrete parameter homogeneous Markov chain. ii. Using generating function transformation, calculate the expectation and variance of random variable whose distribution is according to geometric distribution. <p style="text-align: right;">(10+10) marks</p>	CO4