

1. (a) Define  $\chi^2$ -variate. Derive its probability density function.
- (b) Discuss in detail any one application of  $\chi^2$  distribution.

OR

- (a) If  $\chi^2$  is chi-square variate with  $n$  degrees of freedom, then show that  $\sqrt{2\chi^2} - \sqrt{2n-1}$  is standard normal variate for large value of  $n$ .
  - (b) Derive the moment generating function of  $\chi_n^2$  distribution. Hence determine coefficient of skewness and kurtosis. Show that as  $n$  (the degrees of freedom) tends to  $\infty$ , chi-square distribution tends to normal distribution.
2. (a) Derive the expression for the mean deviation about mean of  $t$  variate with  $n$  degrees of freedom.
  - (b) Explain in detail the application of  $t$ -distribution for testing difference between two means.

OR

- (a) Define Student's  $t$  variate. Derive the probability density function of Student's  $t$  variate.
  - (b) Derive the distribution of sample correlation coefficient  $r$  when population correlation Coefficient  $\rho = 0$ .
3. (a) Define  $F$  variate and derive its p.d.f. If  $F$  is  $F$ -variate with  $(n_1, n_2)$  d.f. then show that  $\frac{1}{F}$  is  $F$ -variate with  $(n_2, n_1)$  d.f.
  - (b) State and prove the relation between  $t$  and  $F$  distribution.

OR

- (a) Define Snedecor's  $F$ -distribution. Obtain expression for its mean and variance. Also show that mode of  $F$  distribution is less than unity.
  - (b) Define Fisher's  $Z$  distribution. Obtain its probability density function.
4. (a) State and Prove the Tchebychev's Inequality.
  - (b) State and prove the Bernoulli's Law of Large Numbers.

OR

- (a) State and prove the Lindberg-Levy Form of Central Limit Theorem.
- (b) State and prove the Chebychev's Theorem.

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B.Sc. Semester V (Statistics STA-302)  
Semester Examination

5. Attempt any **TEN**.

- (i) State the additive property of  $\chi^2$  distribution.
- (ii) Highlight the difference between normal curve and  $t$  curve.
- (iii) Define Fisher's  $t$ -variate.
- (iv) State the application of Fisher's  $Z$  distribution.
- (v) What is the another name for Fisher's  $Z$  transformation?
- (vi) What is the distribution of ratio of two independent chi-square variates with respective degrees of freedom  $m$  and  $n$ ?
- (vii) What is the mean and variance of  $t$  distribution?
- (viii) State the relation between  $t$  and  $F$  distribution.
- (ix) State the relation between  $F$  and  $\chi^2$  distribution.
- (x) Let  $t \sim t_n$ . What is the distribution of  $t$  when  $n = 1$ ? State the name of the distribution.
- (xi) Let  $X \sim \chi_n^2$ . State the characteristics function of  $X$ .
- (xii) Define convergence in probability.

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