

W1-2-60-1-6

JOMO KENYATTA UNIVERSITY OF AGRICULTURE AND TECHNOLOGY UNIVERSITY EXAMINATIONS 2016/2017

THIRD YEAR SECOND SEMESTER EXAMINATION FOR THE DEGREE OF BACHELOR OF SCIENCE IN INFORMATION TECHNOLOGY STA 2200: PROBABILITY AND STATISTICS II

DATE: APRIL 2017

TIME: 2 HOURS

INSTRUCTIONS:

ANSWER QUESTION ONE [COMPULSORY] AND ANY OTHER TWO QUESTIONS

QUESTION ONE

- (a) State two conditions for a continuous real valued function f(x) to be a probability density function [2 marks]
- (b) Let the random variable x have the following probability density function

x	-1	0	1
F(x)	1/4	1/6	7/12

Let E[W(2)] denote the expected value of w(x). Find

- (i) E(x) [2 marks]
- (ii) E[2x2+x+1] [4 marks]
- (c) Let X be a random variable whose pdf is

$$f(x) = \begin{bmatrix} \frac{e^{-\lambda} \lambda^{x}}{x^{1}} & x = 0, 1, 2 & \dots \\ 0 & \text{otherwise} \end{bmatrix}$$

- Show that its moment generating function is given by e^{i(r'-1)} [3 marks]
- (ii) Hence or otherwise obtain the mean and variance of X [5 marks]

(d) Let f(x) be the pdf of a random variable x

$$f(x) = \begin{cases} k(1-x)^2 & 0 < x < 1 \\ 0 & otherwise \end{cases}$$

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Athanasios Papoulis

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