

(For those who joined in December 2015)

Time : Three hours

Maximum : 100 marks

PART A — ($4 \times 10 = 40$ marks)

Answer any FOUR questions.

1. Prove the following
- (a) Probability of the null set is zero; that $P(\phi) = 0$
 - (b) For each $C_1 \subset \xi$, $P(C) = 1 - P(C^*)$
 - (c) If C_1 and C_2 are subsets of ξ such that $C_1 \subset C_2$, then $P(C_1) \leq P(C_2)$
 - (d) If C_1 and C_2 are subsets of ξ , then $P(C_1 \cup C_2) = P(C_1) + P(C_2) - P(C_1 \cap C_2)$.
 - (e) For each $C \subset \xi$, $0 \leq P(C) \leq 1$.
2. Let X and Y have the joint p.d.f
- $$f(x, y) = 6(1 - x - y), 0 < x, 0 < y, x + y < 1 \quad \text{and} \quad \text{zero elsewhere.}$$
- Compute $P(2X + 3Y < 1)$ and $E(XY + 2X^2)$.

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Rosina Ehmann



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