



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
$F(x)$	$\frac{1}{4}$	$\frac{1}{6}$	$\frac{7}{12}$

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

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

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

- (i) Show that its moment generating function is given by $e^{2(e^x-1)}$ [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

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

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Table of Contents Probability And Statistictd 2 Jkuat Notes

1. Understanding the eBook Probability And Statistictd 2 Jkuat Notes
 - The Rise of Digital Reading Probability And Statistictd 2 Jkuat Notes
 - Advantages of eBooks Over Traditional Books
2. Identifying Probability And Statistictd 2 Jkuat Notes
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Probability And Statistictd 2 Jkuat Notes
 - User-Friendly Interface
4. Exploring eBook Recommendations from Probability And Statistictd 2 Jkuat Notes
 - Personalized Recommendations
 - Probability And Statistictd 2 Jkuat Notes User Reviews and Ratings
 - Probability And Statistictd 2 Jkuat Notes and Bestseller Lists
5. Accessing Probability And Statistictd 2 Jkuat Notes Free and Paid eBooks
 - Probability And Statistictd 2 Jkuat Notes Public Domain eBooks
 - Probability And Statistictd 2 Jkuat Notes eBook Subscription Services
 - Probability And Statistictd 2 Jkuat Notes Budget-Friendly Options

6. Navigating Probability And Statistictd 2 Jkuat Notes eBook Formats
 - ePub, PDF, MOBI, and More
 - Probability And Statistictd 2 Jkuat Notes Compatibility with Devices
 - Probability And Statistictd 2 Jkuat Notes Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Probability And Statistictd 2 Jkuat Notes
 - Highlighting and Note-Taking Probability And Statistictd 2 Jkuat Notes
 - Interactive Elements Probability And Statistictd 2 Jkuat Notes
8. Staying Engaged with Probability And Statistictd 2 Jkuat Notes
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Probability And Statistictd 2 Jkuat Notes
9. Balancing eBooks and Physical Books Probability And Statistictd 2 Jkuat Notes
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Probability And Statistictd 2 Jkuat Notes
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Probability And Statistictd 2 Jkuat Notes
 - Setting Reading Goals Probability And Statistictd 2 Jkuat Notes
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Probability And Statistictd 2 Jkuat Notes
 - Fact-Checking eBook Content of Probability And Statistictd 2 Jkuat Notes
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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