

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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Christopher John Wild, George Arthur Frederick Seber

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Course in Probability and Statistics with Applications Peggy Tang Strait,1981 Introduction to Probability and **Probability, Statistics and Random Processes** Pappu Kousalya, 2013 Probability Statistics William Mendenhall,1971 Statistics and Random Processes is designed to meet the requirements of students and is intended for beginners to help them understand the concepts from the first principles Spread across 16 chapters it discusses the theoretical aspects that have been refined and updated to reflect the current developments in the subjects It expounds on theoretical concepts that have immense practical applications giving adequate proofs to establish significant theorems Introduction to Probability and Statistics Barbara M. Beaver, William Mendenhall, Robert J. Beaver, 1991 INTRODUCTION TO PROBABILITY AND STATISTICS is one of the first texts published by Duxbury and has been blending innovation with tradition for over thirty years It was the first statistics text to include case studies in it and now in the eleventh edition this text is the first to include java applets in the body of the text It has been used by hundreds of thousands of students since its first edition This new edition retains the excellent examples exercises and exposition that have made it a market leader and builds upon this tradition of excellence with new technology integration A Lawyer's Guide to Probability and Statistics James Probability and Statistical Inference Nitis Mukhopadhyay, 2000-03-22 Priced very competitively compared Brook, 1990 with other textbooks at this level This gracefully organized textbook reveals the rigorous theory of probability and statistical inference in the style of a tutorial using worked examples exercises numerous figures and tables and computer simulations to develop and illustrate concepts Beginning with an introduction to the basic ideas and techniques in probability theory and progressing to more rigorous topics Probability and Statistical Inference studies the Helmert transformation for normal distributions and the waiting time between failures for exponential distributions develops notions of convergence in probability and distribution spotlights the central limit theorem CLT for the sample variance introduces sampling distributions and the Cornish Fisher expansions concentrates on the fundamentals of sufficiency information completeness and ancillarity explains Basu s Theorem as well as location scale and location scale families of distributions covers moment estimators maximum likelihood estimators MLE Rao Blackwellization and the Cram r Rao inequality discusses uniformly minimum variance unbiased estimators UMVUE and Lehmann Scheff Theorems focuses on the Neyman Pearson theory of most powerful MP and uniformly most powerful UMP tests of hypotheses as well as confidence intervals includes the likelihood ratio LR tests for the mean variance and correlation coefficient summarizes Bayesian methods describes the monotone likelihood ratio MLR property handles variance stabilizing transformations provides a historical context for statistics and statistical discoveries showcases great statisticians through biographical notes Employing over 1400 equations to reinforce its subject matter Probability and Statistical Inference is a groundbreaking text for first year graduate and upper level undergraduate courses in probability and statistical inference who have completed a calculus prerequisite as well as a supplemental text for classes in Advanced Statistical Inference or Decision Theory Lecture Notes in Mathematical

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- 1. Understanding the eBook Probability And Statisticd 2 Jkuat Notes
 - o The Rise of Digital Reading Probability And Statisticd 2 Jkuat Notes
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Probability And Statisticd 2 Jkuat Notes
 - Exploring Different Genres
 - o 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 Statisticd 2 Jkuat Notes
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Probability And Statisticd 2 Jkuat Notes
 - Personalized Recommendations
 - Probability And Statisticd 2 Jkuat Notes User Reviews and Ratings
 - Probability And Statisticd 2 Jkuat Notes and Bestseller Lists
- 5. Accessing Probability And Statisticd 2 Jkuat Notes Free and Paid eBooks
 - Probability And Statisticd 2 Jkuat Notes Public Domain eBooks
 - Probability And Statisticd 2 Jkuat Notes eBook Subscription Services
 - Probability And Statisticd 2 Jkuat Notes Budget-Friendly Options

- 6. Navigating Probability And Statisticd 2 Jkuat Notes eBook Formats
 - o ePub, PDF, MOBI, and More
 - Probability And Statisticd 2 Jkuat Notes Compatibility with Devices
 - Probability And Statisticd 2 Jkuat Notes Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Probability And Statisticd 2 Jkuat Notes
 - Highlighting and Note-Taking Probability And Statisticd 2 Jkuat Notes
 - Interactive Elements Probability And Statisticd 2 Jkuat Notes
- 8. Staying Engaged with Probability And Statisticd 2 Jkuat Notes
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Probability And Statisticd 2 Jkuat Notes
- 9. Balancing eBooks and Physical Books Probability And Statisticd 2 Jkuat Notes
 - $\circ\,$ Benefits of a Digital Library
 - o Creating a Diverse Reading Collection Probability And Statisticd 2 Jkuat Notes
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Probability And Statisticd 2 Jkuat Notes
 - Setting Reading Goals Probability And Statisticd 2 Jkuat Notes
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Probability And Statisticd 2 Jkuat Notes
 - Fact-Checking eBook Content of Probability And Statisticd 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

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