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**Question Paper Code: 94022**

B.E./B.Tech. DEGREE EXAMINATION, MAY 2022

Fourth Semester

Electronics and Communication Engineering

19UMA422 - Probability and Statistics

(Regulations 2019)

Duration: Three hours

Maximum: 100 Marks

Answer ALL Questions

PART A - (10 x 1 = 10 Marks)

1. If A and B are independent events then  $P(A \cap B) =$  CO6-U  
(a) 0 (b)  $P(A) \cdot P(B)$  (c)  $P(A) + P(B)$  (d)  $P(A) - P(B)$
2. If A and B are mutually exclusive events then  $P(A \cup B) =$  CO6-U  
(a) 0 (b)  $P(A) - P(B)$  (c)  $P(A) \cdot P(B)$  (d)  $P(A) + P(B)$
3. Large sample size is \_\_\_\_\_ CO6-U  
(a) 30 (b)  $>30$  (c)  $< 30$  (d) none of the above
4. The degrees of freedom for the sample size  $n= 25$  in t test is \_\_\_\_\_. CO6-U  
(a) 20 (b) 22 (c) 24 (d) 26
5. Choose the correction factor \_\_\_\_\_ CO6-U  
(a)  $T^2N$  (b)  $T/N$  (c)  $T^2/N$  (d)  $TN$
6. SSE for one way design is CO6-U  
(a) 0 (b)  $TSS-SSC$  (c)  $TSS-SSC-SSR$  (d)  $TSS-SSC-SSR-SSK$
7. If the Random Process  $\{X(t)\}$  with mean  $\mu$  has Auto correlation function CO4-App  
 $R(\tau) = 16 + 9e^{-|\tau|}$  Then the Variance of the process is  
(a) 16 (b) 25 (c) 6 (d) 9
8. Autocorrelation function is maximum at  $\tau =$  CO6-U  
(a) 0 (b) 1 (c) -1 (d)  $\infty$

9. The system is said to be stable if CO6-U

- (a)  $\int_{-\infty}^{\infty} h(t) dt < \infty$       (b)  $\int_{-\infty}^{\infty} h(t) dt > \infty$       (c)  $\int_{-\infty}^{\infty} h(t) dt > 0$       (d) None of the above

10. If  $\mu_x = 0$  then find  $\mu_y$  CO6-U

- (a) 1      (b) 0      (c)  $\infty$       (d) 10

PART – B (5 x 2= 10Marks)

11. A continuous random variable has the probability density function is given by CO1-App  
 $f(x) = Kx(1-x), 0 < x < 1$ , Compute the value of the constant 'K'.

12. A sample of size 10 has mean 58, standard deviation 18.4 and population mean CO2-App  
 50, Compute the calculated value of 't' distribution.

13. What are the basic principles in the design of experiment? CO6-U

14. State any two properties of an auto correlation function CO6-U

15. Calculate the value of the system transfer function, if the input of the system with CO5-App  
 impulse response  $h(t) = e^{-at} U(t)$ .

PART – C (5 x 16= 80Marks)

16. (a) (i) Obtain the Correlation coefficient for the following heights (in CO1-App (8)  
 inches) of fathers X and their sons Y.

X	65	66	67	67	68	69	70	72
Y	67	68	65	68	72	72	69	71

(ii) The number of monthly breakdowns of a computer is a R.V. CO1-App (8)  
 having a Poisson distribution with mean equal to 1.8. Find the  
 Probability that his computer will function for a month (a) Without a  
 breakdown (b) With only one breakdown (c) With at least one  
 breakdown

Or

(b) (i) In a large consignment of electric bulbs 10 % are defective. A CO1- App (8)  
 random sample 20 bulbs are taken for inspection. Find the probability  
 that (i) all are good bulbs (ii) exactly three defective bulbs.

(ii) If  $f(x) = \begin{cases} \frac{k}{1+x^2}, & -\infty < x < \infty \\ 0, & \text{elsewhere} \end{cases}$  CO1- App (8)  
 is the Probability Density

Function of a Random variable X ,

- (i) Find K    (ii) distribution function of F(x)

17. (a) Two researchers A and B adopted different techniques while rating the student's level. Identify the Sampling distribution; Can you say that the techniques adopted by them are significant? CO2-App (16)

Researchers	Below Average	Average	Above Average	Genius	Total
A	40	33	25	2	100
B	86	60	44	10	200
Total	126	93	69	12	300

Or

- (b) Two independent samples of sizes 9 and 7 from a normal population had the following values of the variables. CO2 -Ana (16)

Sample I	18	13	12	15	12	14	16	14	15
Sample II	16	19	13	16	18	13	15		

Identify the sampling distribution, Do the estimates of the population variance differ significantly.

18. (a) The following table shows the lives in hours of four brands of electric lamps. CO3-Ana (16)

Brand	161	161	165	168	170	172	180	
Brand	158	164	164	170	175			
Brand	146	155	160	162	164	166	174	182
Brand	151	152	153	157	160	168		

Perform an analysis of variance test the homogeneity of the mean lives of the four brands of lamps.

Or

- (b) Analyze the following of Latin square design experiment,. CO3-Ana (16)

A (12)	D (20)	C (16)	B (10)
D (18)	A (14)	B (11)	C (14)
B (12)	C (15)	D (19)	A (13)
C (16)	B (11)	A (15)	D (20)

The letters A,B,C,D denote the treatments and the figures in brackets denote the observations,

19. (a) (i) If the auto correlation function of the random binary transmission CO4-App (8)

is given by  $R_{XX}(\tau) = \begin{cases} 1 - |\tau| & ; |\tau| \leq 1 \\ 0 & ; |\tau| \geq 1 \end{cases}$  Compute the Power spectral density function.

- (ii) Using the properties of auto correlation function, compute the CO4-App (8)

Mean , Mean Square value and Variance of  $R_{xx}(\tau) = \frac{25\tau^2 + 36}{4 + 6.25\tau^2}$

Or

- (b) If the power spectral density of a continuous process is CO4-App (16)

$S_{xx}(\omega) = \frac{10\omega^2 + 35}{(\omega^2 + 4)(\omega^2 + 9)}$ , Compute the auto correlation function and the mean square value of the process

20. (a) A random process X (t) having the autocorrelation function CO5-App (16)

$R_{xx}(\tau) = P e^{-\alpha|\tau|}$  Where P and  $\alpha$  are constants is applied to the input of the system with impulse response  $h(t) = e^{-bt}U(t)$  where b is a constant. Compute the autocorrelation of the output Y (t).

Or

- (b) If X ( t ) is a WSS process and if CO5-App (16)

$$Y(t) = \int_{-\infty}^{\infty} h(u) X(t-u) du \text{ then}$$

$$(i). R_{XY}(\tau) = R_{XX}(\tau) * h(\tau) \quad (ii). R_{YY}(\tau) = R_{XY}(\tau) * h(-\tau)$$

$$(iii). S_{XY}(\omega) = S_{XX}(\omega) * H(\omega) \quad (iv). S_{YY}(\omega) = S_{XX}(\omega) * |H(\omega)|^2$$