USN

Fourth Semester B.E. Degree Examination

Engineering Statistics & Linear Algebra

TIME: 03 Hours

Max. Marks: 100

Note: 01. Answer any FIVE full questions, choosing at least ONE question from each MODULE. 02. Use of Normalized Gaussian Random Variables table is permitted.

Module -1								"Bloom's Taxonomy Level	Marks
Q.01	а	The PDF for the random variable Z is $f_Z(z) = \begin{cases} \frac{1}{6\sqrt{z}} & ; & 0 < z < 9 \\ 0 & ; & Otherwise \end{cases}$ What are (i) the mean (ii) the mean of the square, and (iii) the variance of the random variable Z?						L1, L2	5
	ь								
		k		2	3	4	5		
		x_k	2.1	3.2	4.8	5.4	6.9	945,000	0.7
		$P(x_k)$	0.21	0.18	0.20	0.22	0.19	L.3	5
		(i) Plot the PDF and the CDF of the discrete random variable X. (ii) Write expressions for PDF and CDF using unit-delta functions and unit – step functions.							
	c Define an exponential random variable. Obtain the characterist function of an exponential random variable and using the characterist function derive its mean and variance.							L1, L3	10
				OR					10.
Q.02	a	It is given that $E[X] = 36.5$ and that $E[X^2] = 1432.3$ (i) Find the standard deviation of X. (ii) If $Y = 4X - 500$, find the mean and variance of Y.						L3	4
	ь	Define a Poisson random variable. Obtain the characteristic function of a Poisson random variable and hence find mean and variance using the characteristic function.						L1, L3	10
	c	The random variable X is uniformly distributed between 0 and 4. The random variable Y is obtained from X using $y = (x - 2)^2$. What are the CDF and PDF for Y?						L2, L3	6
	•			Module-2					
Q. 03	а	The joint PDF $f_{NY}(x,y) = c$, a constant, when $(0 < x < 3)$ and $(0 < y < 4)$ and is 0 otherwise. (i) What is the value of the constant c ? (ii) What are the PDFs for X and Y? (iii) What is $F_{XY}(x,y)$ when $(0 < x < 3)$ and $(0 < y < 4)$? (iv) What are $F_{XY}(x,\infty)$ and $F_{XY}(\infty,y)$? (v) Are X and Y independent?						L1, L2, L3	10
	ь	Define correlation coefficient of random variables X and Y. Show that it is bounded by limits ± 1.						L1, L2	5

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Table of Contents Vtu Engineering Mathematics Question Papers

- 1. Understanding the eBook Vtu Engineering Mathematics Question Papers
 - The Rise of Digital Reading Vtu Engineering Mathematics Question Papers
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Vtu Engineering Mathematics Question Papers
 - 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 Vtu Engineering Mathematics Question Papers
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Vtu Engineering Mathematics Question Papers

- Personalized Recommendations
- Vtu Engineering Mathematics Question Papers User Reviews and Ratings
- Vtu Engineering Mathematics Question Papers and Bestseller Lists
- 5. Accessing Vtu Engineering Mathematics Question Papers Free and Paid eBooks
 - Vtu Engineering Mathematics Question Papers Public Domain eBooks
 - Vtu Engineering Mathematics Question Papers eBook Subscription Services
 - Vtu Engineering Mathematics Question Papers Budget-Friendly Options
- 6. Navigating Vtu Engineering Mathematics Question Papers eBook Formats
 - o ePub, PDF, MOBI, and More
 - Vtu Engineering Mathematics Question Papers Compatibility with Devices
 - Vtu Engineering Mathematics Question Papers Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Vtu Engineering Mathematics Question Papers
 - Highlighting and Note-Taking Vtu Engineering Mathematics Question Papers
 - Interactive Elements Vtu Engineering Mathematics Question Papers
- 8. Staying Engaged with Vtu Engineering Mathematics Question Papers
 - o Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Vtu Engineering Mathematics Question Papers
- 9. Balancing eBooks and Physical Books Vtu Engineering Mathematics Question Papers
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Vtu Engineering Mathematics Question Papers
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Vtu Engineering Mathematics Question Papers
 - Setting Reading Goals Vtu Engineering Mathematics Question Papers
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Vtu Engineering Mathematics Question Papers

- Fact-Checking eBook Content of Vtu Engineering Mathematics Question Papers
- 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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