

Special Instructions/Useful Data	
\mathbb{N}	Set of all natural numbers
\mathbb{Q}	Set of all rational numbers
\mathbb{R}	Set of all real numbers
P^T	Transpose of the matrix P
\mathbb{R}^n	$\{(x_1, x_2, \dots, x_n)^T \mid x_i \in \mathbb{R}, i = 1, 2, \dots, n\}$
g'	Derivative of a real valued function g
g''	Second derivative of a real valued function g
$P(A)$	Probability of an event A
i.i.d.	Independently and identically distributed
$N(\mu, \sigma^2)$	Normal distribution with mean μ and variance σ^2
$F_{m,n}$	F distribution with (m, n) degrees of freedom
t_n	Student's t distribution with n degrees of freedom
χ_n^2	Central Chi-squared distribution with n degrees of freedom
$\Phi(x)$	Cumulative distribution function of $N(0,1)$
A^c	Complement of a set A
$E(X)$	Expectation of a random variable X
$\text{Var}(X)$	Variance of a random variable X
$\text{Cov}(X, Y)$	Covariance between random variables X and Y
$r!$	Factorial of an integer $r > 0, 0! = 1$
$\Phi(0.25) = 0.5987, \Phi(0.5) = 0.6915, \Phi(0.625) = 0.7341, \Phi(0.71) = 0.7612,$ $\Phi(1) = 0.8413, \Phi(1.125) = 0.8697, \Phi(1.5) = 0.9332, \Phi(1.64) = 0.95,$ $\Phi(2) = 0.9772$	

SECTION – A
MULTIPLE CHOICE QUESTIONS (MCQ)

Q. 1 – Q.10 carry one mark each.

Q.1 The imaginary parts of the eigenvalues of the matrix

$$P = \begin{pmatrix} 3 & 2 & 5 \\ 2 & -3 & 6 \\ 0 & 0 & -3 \end{pmatrix}$$

are

- (A) 0, 0, 0 (B) 2, -2, 0 (C) 1, -1, 0 (D) 3, -3, 0

Q.2 Let $u, v \in \mathbb{R}^4$ be such that $u = (1 \ 2 \ 3 \ 5)^T$ and $v = (5 \ 3 \ 2 \ 1)^T$. Then the equation $uv^T x = v$ has

- (A) infinitely many solutions (B) no solution
(C) exactly one solution (D) exactly two solutions

Q.3 Let $u_n = \left(4 - \frac{1}{n}\right)^{\frac{(-1)^n}{n}}$, $n \in \mathbb{N}$ and let $l = \lim_{n \rightarrow \infty} u_n$.

Which of the following statements is TRUE?

- (A) $l = 0$ and $\sum_{n=1}^{\infty} u_n$ is convergent
(B) $l = \frac{1}{4}$ and $\sum_{n=1}^{\infty} u_n$ is divergent
(C) $l = \frac{1}{4}$ and $\{u_n\}_{n \geq 1}$ is oscillatory
(D) $l = 1$ and $\sum_{n=1}^{\infty} u_n$ is divergent

Q.4 Let $\{a_n\}_{n \geq 1}$ be a sequence defined as follows:

$$a_1 = 1 \text{ and } a_{n+1} = \frac{7a_n + 11}{21}, n \in \mathbb{N}.$$

Which of the following statements is TRUE?

- (A) $\{a_n\}_{n \geq 1}$ is an increasing sequence which diverges
(B) $\{a_n\}_{n \geq 1}$ is an increasing sequence with $\lim_{n \rightarrow \infty} a_n = \frac{11}{14}$
(C) $\{a_n\}_{n \geq 1}$ is a decreasing sequence which diverges
(D) $\{a_n\}_{n \geq 1}$ is a decreasing sequence with $\lim_{n \rightarrow \infty} a_n = \frac{11}{14}$

Q.5 Let X be a continuous random variable with the probability density function

$$f(x) = \begin{cases} 0, & \text{if } x \leq 0 \\ x^3, & \text{if } 0 < x \leq 1 \\ \frac{3}{x^5}, & \text{if } x > 1 \end{cases}.$$

Then $P\left(\frac{1}{2} < X < 2\right)$ equals

- (A) $\frac{15}{16}$ (B) $\frac{11}{16}$ (C) $\frac{7}{12}$ (D) $\frac{3}{8}$

Q.6 Let X be a random variable with the moment generating function

$$M_X(t) = \frac{1}{216}(5 + e^t)^3, \quad t \in \mathbb{R}.$$

Then $P(X > 1)$ equals

- (A) $\frac{2}{27}$ (B) $\frac{1}{27}$ (C) $\frac{1}{12}$ (D) $\frac{2}{9}$

Q.7 Let X be a discrete random variable with the probability mass function

$$p(x) = k(1 + |x|)^2, \quad x = -2, -1, 0, 1, 2,$$

where k is a real constant. Then $P(X = 0)$ equals

- (A) $\frac{1}{9}$ (B) $\frac{2}{27}$ (C) $\frac{1}{27}$ (D) $\frac{1}{81}$

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Q.8 Let the random variable X have uniform distribution on the interval $\left(\frac{\pi}{6}, \frac{\pi}{2}\right)$. Then $P(\cos X > \sin X)$ is

- (A) $\frac{2}{3}$ (B) $\frac{1}{2}$ (C) $\frac{1}{3}$ (D) $\frac{1}{4}$

Q.9 Let $\{X_n\}_{n \geq 1}$ be a sequence of i.i.d. random variables having common probability density function

$$f(x) = \begin{cases} xe^{-x}, & \text{if } x \geq 0 \\ 0, & \text{otherwise} \end{cases}.$$

Let $\bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i$, $n = 1, 2, \dots$. Then $\lim_{n \rightarrow \infty} P(\bar{X}_n = 2)$ equals

- (A) 0 (B) $\frac{1}{4}$ (C) $\frac{1}{2}$ (D) 1

Q.10 Let X_1, X_2, X_3 be a random sample from a distribution with the probability density function

$$f(x|\theta) = \begin{cases} \frac{1}{\theta} e^{-\frac{x}{\theta}}, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}, \quad \theta > 0.$$

Which of the following estimators of θ has the smallest variance for all $\theta > 0$?

(A) $\frac{X_1+3X_2+X_3}{5}$

(B) $\frac{X_1+X_2+2X_3}{4}$

(C) $\frac{X_1+X_2+X_3}{3}$

(D) $\frac{X_1+2X_2+3X_3}{6}$

Q. 11 – Q. 30 carry two marks each.

Q.11 Player P_1 tosses 4 fair coins and player P_2 tosses a fair die independently of P_1 . The probability that the number of heads observed is more than the number on the upper face of the die, equals

(A) $\frac{7}{16}$

(B) $\frac{5}{32}$

(C) $\frac{17}{96}$

(D) $\frac{21}{64}$

Q.12 Let X_1 and X_2 be i.i.d. continuous random variables with the probability density function

$$f(x) = \begin{cases} 6x(1-x), & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases}.$$

Using Chebyshev's inequality, the lower bound of $P(|X_1 + X_2 - 1| \leq \frac{1}{2})$ is

(A) $\frac{5}{6}$

(B) $\frac{4}{5}$

(C) $\frac{3}{5}$

(D) $\frac{1}{3}$

Q.13 Let X_1, X_2, X_3 be i.i.d. discrete random variables with the probability mass function

$$p(k) = \left(\frac{2}{3}\right)^{k-1} \left(\frac{1}{3}\right), \quad k = 1, 2, 3, \dots$$

Let $Y = X_1 + X_2 + X_3$. Then $P(Y \geq 5)$ equals

(A) $\frac{1}{9}$

(B) $\frac{8}{9}$

(C) $\frac{2}{27}$

(D) $\frac{25}{27}$

Q.14 Let X and Y be continuous random variables with the joint probability density function

$$f(x, y) = \begin{cases} cx(1-x), & \text{if } 0 < x < y < 1 \\ 0, & \text{otherwise} \end{cases},$$

where c is a positive real constant. Then $E(X)$ equals

(A) $\frac{1}{5}$

(B) $\frac{1}{4}$

(C) $\frac{2}{5}$

(D) $\frac{1}{3}$

Q.15 Let X and Y be continuous random variables with the joint probability density function

$$f(x, y) = \begin{cases} x + y, & \text{if } 0 < x < 1, 0 < y < 1 \\ 0, & \text{otherwise} \end{cases}.$$

Then $P\left(X + Y > \frac{1}{2}\right)$ equals

- (A) $\frac{23}{24}$ (B) $\frac{1}{12}$ (C) $\frac{11}{12}$ (D) $\frac{1}{24}$

Q.16 Let $X_1, X_2, \dots, X_m, Y_1, Y_2, \dots, Y_n$ be i.i.d. $N(0, 1)$ random variables. Then

$$W = \frac{n(\sum_{i=1}^m X_i)^2}{m(\sum_{j=1}^n Y_j^2)}$$

has

- (A) χ_{m+n}^2 distribution (B) t_n distribution
(C) $F_{m,n}$ distribution (D) $F_{1,n}$ distribution

Q.17 Let $\{X_n\}_{n \geq 1}$ be a sequence of i.i.d. random variables with the probability mass function

$$f(x) = \begin{cases} \frac{1}{4}, & \text{if } x = 4 \\ \frac{3}{4}, & \text{if } x = 8 \\ 0, & \text{otherwise} \end{cases}.$$

Let $\bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i$, $n = 1, 2, \dots$. If $\lim_{n \rightarrow \infty} P(m \leq \bar{X}_n \leq M) = 1$, then possible values of m and M are

- (A) $m = 2.1, M = 3.1$ (B) $m = 3.2, M = 4.1$
(C) $m = 4.2, M = 5.7$ (D) $m = 6.1, M = 7.1$

Q.18 Let $x_1 = 1.1, x_2 = 0.5, x_3 = 1.4, x_4 = 1.2$ be the observed values of a random sample of size four from a distribution with the probability density function

$$f(x|\theta) = \begin{cases} e^{\theta-x}, & \text{if } x \geq \theta \\ 0, & \text{otherwise} \end{cases}, \quad \theta \in (-\infty, \infty).$$

Then the maximum likelihood estimate of θ^2 is

- (A) 0.5 (B) 0.25 (C) 1.21 (D) 1.44

- Q.19 Let $x_1 = 2, x_2 = 1, x_3 = \sqrt{5}, x_4 = \sqrt{2}$ be the observed values of a random sample of size four from a distribution with the probability density function

$$f(x|\theta) = \begin{cases} \frac{1}{2\theta}, & \text{if } -\theta \leq x \leq \theta, \\ 0, & \text{otherwise} \end{cases}, \quad \theta > 0.$$

Then the method of moments estimate of θ is

- (A) 1 (B) 2 (C) 3 (D) 4
- Q.20 Let X_1, X_2 be a random sample from an $N(0, \theta)$ distribution, where $\theta > 0$. Then the value of k , for which the interval $(0, \frac{X_1^2 + X_2^2}{k})$ is a 95% confidence interval for θ , equals
- (A) $-\log_e(0.95)$ (B) $-2 \log_e(0.95)$ (C) $-\frac{1}{2} \log_e(0.95)$ (D) 2
- Q.21 Let X_1, X_2, X_3, X_4 be a random sample from $N(\theta_1, \sigma^2)$ distribution and Y_1, Y_2, Y_3, Y_4 be a random sample from $N(\theta_2, \sigma^2)$ distribution, where $\theta_1, \theta_2 \in (-\infty, \infty)$ and $\sigma > 0$. Further suppose that the two random samples are independent. For testing the null hypothesis $H_0: \theta_1 = \theta_2$ against the alternative hypothesis $H_1: \theta_1 > \theta_2$, suppose that a test ψ rejects H_0 if and only if $\sum_{i=1}^4 X_i > \sum_{j=1}^4 Y_j$. The power of the test ψ at $\theta_1 = 1 + \sqrt{2}, \theta_2 = 1$ and $\sigma^2 = 4$ is

- (A) 0.5987 (B) 0.7341 (C) 0.7612 (D) 0.8413

- Q.22 Let X be a random variable having a probability density function $f \in \{f_0, f_1\}$, where

$$f_0(x) = \begin{cases} 1, & \text{if } 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

and

$$f_1(x) = \begin{cases} \frac{1}{2}, & \text{if } 0 \leq x \leq 2 \\ 0, & \text{otherwise} \end{cases}.$$

For testing the null hypothesis $H_0: f \equiv f_0$ against $H_1: f \equiv f_1$, based on a single observation on X , the power of the most powerful test of size $\alpha = 0.05$ equals

- (A) 0.425 (B) 0.525 (C) 0.625 (D) 0.725
- Q.23 If

$$\begin{aligned} & \int_{y=0}^1 \int_{x=y}^{2-\sqrt{1-(y-1)^2}} f(x, y) dx dy \\ &= \int_{x=0}^1 \int_{y=0}^{\alpha(x)} f(x, y) dy dx + \int_{x=1}^2 \int_{y=0}^{\beta(x)} f(x, y) dy dx, \end{aligned}$$

then $\alpha(x)$ and $\beta(x)$ are

- (A) $\alpha(x) = x, \beta(x) = 1 + \sqrt{1 - (x - 2)^2}$ (B) $\alpha(x) = x, \beta(x) = 1 - \sqrt{1 - (x - 2)^2}$
 (C) $\alpha(x) = 1 + \sqrt{1 - (x - 2)^2}, \beta(x) = x$ (D) $\alpha(x) = 1 - \sqrt{1 - (x - 2)^2}, \beta(x) = x$

Q.24 Let $f: [0,1] \rightarrow \mathbb{R}$ be a function defined as

$$f(t) = \begin{cases} t^3 \left(1 + \frac{1}{5} \cos(\log_e t^4)\right) & \text{if } t \in (0,1] \\ 0 & \text{if } t = 0 \end{cases}$$

Let $F: [0,1] \rightarrow \mathbb{R}$ be defined as

$$F(x) = \int_0^x f(t) dt.$$

Then $F''(0)$ equals

- (A) 0 (B) $\frac{3}{5}$ (C) $-\frac{5}{3}$ (D) $\frac{1}{5}$

Q.25 Consider the function

$$f(x, y) = x^3 - y^3 - 3x^2 + 3y^2 + 7, x, y \in \mathbb{R}.$$

Then the local minimum (m) and the local maximum (M) of f are given by

- (A) $m = 3, M = 7$ (B) $m = 4, M = 11$
 (C) $m = 7, M = 11$ (D) $m = 3, M = 11$

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Q.26 For $c \in \mathbb{R}$, let the sequence $\{u_n\}_{n \geq 1}$ be defined by

$$u_n = \frac{\left(1 + \frac{c}{n}\right)^{n^2}}{\left(3 - \frac{1}{n}\right)^n}.$$

Then the values of c for which the series $\sum_{n=1}^{\infty} u_n$ converges are

- (A) $\log_e 6 < c < \log_e 9$ (B) $c < \log_e 3$
 (C) $\log_e 9 < c < \log_e 12$ (D) $\log_e 3 < c < \log_e 6$

Q.27 If for a suitable $\alpha > 0$,

$$\lim_{x \rightarrow 0} \left(\frac{1}{e^{2x} - 1} - \frac{1}{\alpha x} \right)$$

exists and is equal to l ($|l| < \infty$), then

- (A) $\alpha = 2, l = 2$ (B) $\alpha = 2, l = -\frac{1}{2}$
 (C) $\alpha = \frac{1}{2}, l = -2$ (D) $\alpha = \frac{1}{2}, l = \frac{1}{2}$

Q.28 Let

$$P = \int_0^1 \frac{dx}{\sqrt{8 - x^2 - x^3}}.$$

Which of the following statements is TRUE?

- (A) $\sin^{-1}\left(\frac{1}{2\sqrt{2}}\right) < P < \frac{1}{\sqrt{2}}\sin^{-1}\left(\frac{1}{2}\right)$ (B) $\frac{1}{\sqrt{2}}\sin^{-1}\left(\frac{1}{2}\right) < P < \sin^{-1}\left(\frac{1}{2}\right)$
 (C) $\frac{1}{\sqrt{2}}\sin^{-1}\left(\frac{1}{2\sqrt{2}}\right) < P < \sin^{-1}\left(\frac{1}{2\sqrt{2}}\right)$ (D) $\sin^{-1}\left(\frac{1}{2}\right) < P < \frac{\sqrt{3}}{2}\sin^{-1}\left(\frac{1}{2}\right)$

Q.29 Let Q, A, B be matrices of order $n \times n$ with real entries such that Q is orthogonal and A is invertible. Then the eigenvalues of $Q^T A^{-1} B Q$ are always the same as those of

- (A) AB (B) $Q^T A^{-1} B$ (C) $A^{-1} B Q^T$ (D) BA^{-1}

Q.30 Let $(x(t), y(t)), 1 \leq t \leq \pi$, be the curve defined by

$$x(t) = \int_1^t \frac{\cos z}{z^2} dz \quad \text{and} \quad y(t) = \int_1^t \frac{\sin z}{z^2} dz.$$

Let L be the length of the arc of this curve from the origin to the point P on the curve at which the tangent is perpendicular to the x -axis. Then L equals

- (A) $\sqrt{2}$ (B) $\frac{\pi}{\sqrt{2}}$ (C) $1 - \frac{2}{\pi}$ (D) $\frac{\pi}{2} + \sqrt{2}$

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SECTION - B

MULTIPLE SELECT QUESTIONS (MSQ)

Q. 31 – Q. 40 carry two marks each.

Q.31 Let $v \in \mathbb{R}^k$ with $v^T v \neq 0$. Let

$$P = I - 2 \frac{vv^T}{v^T v},$$

where I is the $k \times k$ identity matrix. Then which of the following statements is (are) TRUE?

- (A) $P^{-1} = I - P$ (B) -1 and 1 are eigenvalues of P
 (C) $P^{-1} = P$ (D) $(I + P)v = v$

- Q.32 Let $\{a_n\}_{n \geq 1}$ and $\{b_n\}_{n \geq 1}$ be sequences of real numbers such that $\{a_n\}_{n \geq 1}$ is increasing and $\{b_n\}_{n \geq 1}$ is decreasing. Under which of the following conditions, the sequence $\{a_n + b_n\}_{n \geq 1}$ is always convergent?
- (A) $\{a_n\}_{n \geq 1}$ and $\{b_n\}_{n \geq 1}$ are bounded sequences
 (B) $\{a_n\}_{n \geq 1}$ is bounded above
 (C) $\{a_n\}_{n \geq 1}$ is bounded above and $\{b_n\}_{n \geq 1}$ is bounded below
 (D) $a_n \rightarrow \infty$ and $b_n \rightarrow -\infty$

- Q.33 Let $f: [0,1] \rightarrow [0,1]$ be defined as follows:

$$f(x) = \begin{cases} x, & \text{if } x \in \mathbb{Q} \cap [0,1] \\ x + \frac{2}{3}, & \text{if } x \in \mathbb{Q}^c \cap \left(0, \frac{1}{3}\right) \\ x - \frac{1}{3}, & \text{if } x \in \mathbb{Q}^c \cap \left(\frac{1}{3}, 1\right) \end{cases}.$$

Which of the following statements is (are) TRUE?

- (A) f is one-one and onto
 (B) f is not one-one but onto
 (C) f is continuous on $\mathbb{Q} \cap [0,1]$
 (D) f is discontinuous everywhere on $[0,1]$
- Q.34 Let $f(x)$ be a nonnegative differentiable function on $[a, b] \subset \mathbb{R}$ such that $f(a) = 0 = f(b)$ and $|f'(x)| \leq 4$. Let L_1 and L_2 be the straight lines given by the equations $y = 4(x - a)$ and $y = -4(x - b)$, respectively. Then which of the following statements is (are) TRUE?
- (A) The curve $y = f(x)$ will always lie below the lines L_1 and L_2
 (B) The curve $y = f(x)$ will always lie above the lines L_1 and L_2
 (C) $\left| \int_a^b f(x) dx \right| < (b - a)^2$
 (D) The point of intersection of the lines L_1 and L_2 lie on the curve $y = f(x)$
- Q.35 Let E and F be two events with $0 < P(E) < 1$, $0 < P(F) < 1$ and $P(E) + P(F) \geq 1$. Which of the following statements is (are) TRUE?

- (A) $P(E^c) \leq P(F)$
 (B) $P(E \cup F) < P(E^c \cup F^c)$
 (C) $P(E|F^c) \geq P(F^c|E)$
 (D) $P(E^c|F) \leq P(F|E^c)$

Q.36 The cumulative distribution function of a random variable X is given by

$$F(x) = \begin{cases} 0, & \text{if } x < 0 \\ \frac{4}{9}, & \text{if } 0 \leq x < 1 \\ \frac{8}{9}, & \text{if } 1 \leq x < 2 \\ 1, & \text{if } x \geq 2 \end{cases}$$

Which of the following statements is (are) TRUE?

- (A) The random variable X takes positive probability only at two points
 (B) $P(1 \leq X \leq 2) = \frac{5}{9}$
 (C) $E(X) = \frac{2}{3}$
 (D) $P(0 < X < 1) = \frac{4}{9}$

Q.37 Let X_1, X_2 be a random sample from a distribution with the probability mass function

$$f(x|\theta) = \begin{cases} 1 - \theta, & \text{if } x = 0 \\ \theta, & \text{if } x = 1 \\ 0, & \text{otherwise} \end{cases}, \quad 0 < \theta < 1.$$

Which of the following is (are) unbiased estimator(s) of θ ?

- (A) $\frac{X_1 + X_2}{2}$ (B) $\frac{X_1^2 + X_2}{2}$ (C) $\frac{X_1^2 + X_2^2}{2}$ (D) $\frac{X_1 + X_2 - X_1^2}{2}$

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Q.38 Let X_1, X_2, X_3 be a random sample from a distribution with the probability density function

$$f(x|\theta) = \begin{cases} \frac{1}{\theta} e^{-x/\theta}, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}, \quad \theta > 0.$$

If $\delta(X_1, X_2, X_3)$ is an unbiased estimator of θ , which of the following CANNOT be attained as a value of the variance of δ at $\theta = 1$?

- (A) 0.1 (B) 0.2 (C) 0.3 (D) 0.5

Q.39 Let X_1, X_2, \dots, X_n ($n \geq 2$) be a random sample from a distribution with the probability density function

$$f(x|\theta) = \begin{cases} \frac{x}{\theta^2} e^{-x/\theta}, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}, \quad \theta > 0.$$

Let $\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$. Which of the following statistics is (are) sufficient but NOT complete?

- (A) \bar{X} (B) $\bar{X}^2 + 3$ (C) $(X_1, \sum_{i=2}^n X_i)$ (D) (X_1, \bar{X})

- Q.40 Let X_1, X_2, X_3, X_4 be a random sample from an $N(\theta, 1)$ distribution, where $\theta \in (-\infty, \infty)$. Suppose the null hypothesis $H_0: \theta = 1$ is to be tested against the hypothesis $H_1: \theta < 1$ at $\alpha = 0.05$ level of significance. For what observed values of $\sum_{i=1}^4 X_i$, the uniformly most powerful test would reject H_0 ?
- (A) -1 (B) 0 (C) 0.5 (D) 0.8

SECTION – C

NUMERICAL ANSWER TYPE (NAT)

Q. 41 – Q. 50 carry one mark each.

- Q.41 Let the random variable X have uniform distribution on the interval $(0, 1)$ and $Y = -2 \log_e X$. Then $E(Y)$ equals _____
- Q.42 If $Y = \log_{10} X$ has $N(\mu, \sigma^2)$ distribution with moment generating function $M_Y(t) = e^{5t+2t^2}$, $t \in (-\infty, \infty)$, then $P(X < 1000)$ equals _____
- Q.43 Let X_1, X_2, X_3, X_4, X_5 be independent random variables with $X_1 \sim N(200, 8)$, $X_2 \sim N(104, 8)$, $X_3 \sim N(108, 15)$, $X_4 \sim N(120, 15)$ and $X_5 \sim N(210, 15)$. Let $U = \frac{X_1+X_2}{2}$ and $V = \frac{X_3+X_4+X_5}{3}$. Then $P(U > V)$ equals _____

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- Q.44 Let X and Y be discrete random variables with the joint probability mass function

$$p(x, y) = \frac{1}{25}(x^2 + y^2), \quad \text{if } x = 1, 2; y = 0, 1, 2.$$

Then $P(Y = 1 | X = 1)$ equals _____

- Q.45 Let X and Y be continuous random variables with the joint probability density function

$$f(x, y) = \begin{cases} 8xy, & 0 < y < x < 1 \\ 0, & \text{otherwise} \end{cases}$$

Then $9\text{Cov}(X, Y)$ equals _____

- Q.46 Let $X_1, X_2, X_3, Y_1, Y_2, Y_3, Y_4$ be i.i.d. $N(\mu, \sigma^2)$ random variables. Let $\bar{X} = \frac{1}{3}\sum_{i=1}^3 X_i$ and $\bar{Y} = \frac{1}{4}\sum_{j=1}^4 Y_j$. If $k \sqrt{\frac{15}{7}} \frac{(\bar{X} - \bar{Y})}{\sqrt{\{\sum_{i=1}^3 (X_i - \bar{X})^2 + \sum_{j=1}^4 (Y_j - \bar{Y})^2\}}}$ has t_ν distribution, then $(\nu - k)$ equals _____

Q.47 Let $f: \left[0, \frac{\pi}{2}\right] \rightarrow \mathbb{R}$ be defined as

$$f(x) = \alpha x + \beta \sin x,$$

where $\alpha, \beta \in \mathbb{R}$. Let f have a local minimum at $x = \frac{\pi}{4}$ with $f\left(\frac{\pi}{4}\right) = \frac{\pi-4}{4\sqrt{2}}$.

Then $8\sqrt{2}\alpha + 4\beta$ equals _____

Q.48 The area bounded between two parabolas $y = x^2 + 4$ and $y = -x^2 + 6$ is _____

Q.49 For $j = 1, 2, \dots, 5$, let P_j be the matrix of order 5×5 obtained by replacing the j^{th} column of the identity matrix of order 5×5 with the column vector $v = (5 \ 4 \ 3 \ 2 \ 1)^T$. Then the determinant of the matrix product $P_1 P_2 P_3 P_4 P_5$ is _____

Q.50 Let

$$u_n = \frac{18n + 3}{(3n - 1)^2(3n + 2)^2}, \quad n \in \mathbb{N}.$$

Then $\sum_{n=1}^{\infty} u_n$ equals _____

Q. 51 – Q. 60 carry two marks each.

Q.51 Let a unit vector $v = (v_1 \ v_2 \ v_3)^T$ be such that $Av = 0$ where

$$A = \begin{pmatrix} \frac{5}{6} & -\frac{1}{3} & -\frac{1}{6} \\ -\frac{1}{3} & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{6} & -\frac{1}{3} & \frac{5}{6} \end{pmatrix}.$$

Then the value of $\sqrt{6}(|v_1| + |v_2| + |v_3|)$ equals _____

Q.52 Let

$$F(x) = \int_0^x e^t(t^2 - 3t - 5)dt, \quad x > 0.$$

Then the number of roots of $F(x) = 0$ in the interval $(0, 4)$ is _____

- Q.53 A tangent is drawn on the curve $y = \frac{1}{3}\sqrt{x^3}$, ($x > 0$) at the point $P\left(1, \frac{1}{3}\right)$ which meets the x-axis at Q . Then the length of the closed curve $OQPO$, where O is the origin, is _____

- Q.54 The volume of the region

$$R = \{(x, y, z) \in \mathbb{R}^3 : x + y + z \leq 3, y^2 \leq 4x, 0 \leq x \leq 1, y \geq 0, z \geq 0\}$$

is _____

- Q.55 Let X be a continuous random variable with the probability density function

$$f(x) = \begin{cases} \frac{x}{8}, & \text{if } 0 < x < 2 \\ \frac{k}{8}, & \text{if } 2 \leq x \leq 4 \\ \frac{6-x}{8}, & \text{if } 4 < x < 6 \\ 0, & \text{otherwise.} \end{cases},$$

where k is a real constant. Then $P(1 < X < 5)$ equals _____

- Q.56 Let X_1, X_2, X_3 be independent random variables with the common probability density function

$$f(x) = \begin{cases} 2e^{-2x}, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}.$$

Let $Y = \min\{X_1, X_2, X_3\}$, $E(Y) = \mu_y$ and $\text{Var}(Y) = \sigma_y^2$. Then $P(Y > \mu_y + \sigma_y)$ equals _____

- Q.57 Let X and Y be continuous random variables with the joint probability density function

$$f(x, y) = \begin{cases} \frac{1}{2}e^{-x}, & \text{if } |y| \leq x, x > 0 \\ 0, & \text{otherwise} \end{cases}.$$

Then $E(X | Y = -1)$ equals _____

- Q.58 Let X and Y be discrete random variables with $P(Y \in \{0,1\}) = 1$,

$$\begin{aligned} P(X=0) &= \frac{3}{4}, & P(X=1) &= \frac{1}{4}, \\ P(Y=1|X=1) &= \frac{3}{4}, & P(Y=0|X=0) &= \frac{7}{8}. \end{aligned}$$

Then $3P(Y=1) - P(Y=0)$ equals _____

- Q.59 Let X_1, X_2, \dots, X_{100} be i.i.d. random variables with $E(X_1) = 0$, $E(X_1^2) = \sigma^2$, where $\sigma > 0$. Let $S = \sum_{i=1}^{100} X_i$. If an approximate value of $P(S \leq 30)$ is 0.9332, then σ^2 equals _____

- Q.60 Let X be a random variable with the probability density function

$$f(x|r, \lambda) = \frac{\lambda^r}{(r-1)!} x^{r-1} e^{-\lambda x}, \quad x > 0, \lambda > 0, r > 0.$$

If $E(X) = 2$ and $\text{Var}(X) = 2$, then $P(X < 1)$ equals _____

END OF THE QUESTION PAPER

JAM 2017 ANSWER KEY
Model Answer Key for MS Paper

Paper: **MATHEMATICAL STATISTICS**

Code: **MS**

SECTION – A (MCQ)				SECTION – B (MSQ)		SECTION – C (NAT Type)			
Q. No.	KEY	Q. No.	KEY	Q. No.	KEYS	Q. No.	KEY RANGE	Q. No.	KEY RANGE
01	A	16	D	31	B, C	41	(2.0, 2.0)	56	(0.13, 0.14)
02	B	17	D	32	A, C	42	(0.15, 0.16)	57	(2.0, 2.0)
03	D	18	B	33	A, D	43	(0.97, 0.98)	58	(0.12, 0.13)
04	D	19	C	34	A, C	44	(0.25, 0.25)	59	(4.0, 4.0)
05	A	20	B	35	A, C, D	45	(0.15, 0.17)	60	(0.25, 0.27)
06	A	21	D	36	B, C	46	(3.0, 3.0)		
07	C	22	B	37	A, B, C	47	(4.0, 4.0)		
08	D	23	B	38	A, B, C	48	(2.6, 2.7)		
09	A	24	A	39	C, D	49	(120.0, 120.0)		
10	C	25	D	40	A, B, C	50	(0.25, 0.25)		
11	C	26	B			51	(4.0, 4.0)		
12	C	27	B			52	(0, 0)		
13	B	28	A			53	(2.1, 2.2)		
14	C	29	D			54	(2.1, 2.3)		
15	A	30	C			55	(0.87, 0.88)		