Jaypee University of Information Technology, Waknaghat Test-III Examination - December 2021

B. Tech (ECE)

Course Title: Probability Theory and Random Processes

Course Code: 18B11MA314

Semester: III

Max. Marks: 35 marks

Max. Time: 2 hours

Note: Answer all the questions. Describe random variables along with range where applicable. Scientific calculators are allowed.

- 1. You have built a robot that can detect defective items produced in your factory: if an item is defective, it is spotted with 98% probability by the robot; when an item is not defective, the robot will not signal any defect with 99% probability. You draw an item at random from a production lot in which 0.1% of items are defective. (3 Marks) [CO-1]
 - (a) What is the probability that the robot signals a defective item?
 - (b) If the robot tells us that the drawn item is defective, what is the probability that the robot is right?
- 2. Consider the CDF of a random variable \mathbf{X} :

(4 Marks) [CO-2]

$$\mathbb{F}_{\mathbf{X}}(x) = \begin{cases} 0, & x < 0 \\ \frac{x}{8} + \frac{3x^2}{16}, & 0 \le x < 2 \\ 1, & x \ge 2 \end{cases}$$

- (a) Determine the density function of X.
- (b) Find $\mathbb{P}(1 \leq X \leq 1.5)$.
- 3. Consider the joint density of random variables X and Y:

(4 Marks) [CO-2]

$$\mathbf{f}(x, y) = \begin{cases} e^{-x} & , & 0 < y < x < \infty \\ 0 & , & \text{otherwise} \end{cases}$$

Find $\mathbb{P}(\mathbf{Y} < 2 \mid \mathbf{X} = 5)$.

4. Consider the following problems.

(4 Marks) [CO-3]

- (a) The time it takes to complete a service call to a mail-order computer company has exponential distribution with an average of 4 minutes. Within what time will 90% of the calls be completed?
- (b) A radioactive source emits particles according to a Poisson process with inter-arrival times (in minutes) distributed exponentially with parameter $\lambda=2$. What is the probability that exactly one particle is emitted in the interval from 3 to 5 minutes?
- 5. Measure the height of your classmates. Ask them the height of their bench mate.

Height of classmates (x)	5.5	5.2	5.4	5.5	5.6	5.8
Height of benchmates (y)	4.5	5.6	5.0	5.0	5.4	4.5

Calculate the correlation coefficient of these two variables.

(5 Marks) [CO-3]

6. Fit a parabola $y = a + bx + cx^2$ in least squares sense to the data:

(5 Marks) [CO-4]

ζ	0	1	2	3	4
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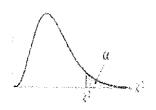
- 7. The average breaking strength of a material is required to exceed 150 psi. Past experience has indicated that the *standard deviation* of breaking strength is $\sigma = 3 \ (psi)^2$. A random sample of four values are observed: 145, 147, 150, 153. (5 Marks) [CO-4]
 - (a) State the hypotheses that you think should be tested in this experiment.
 - (b) Use z-test to test these hypotheses with $\alpha=0.05$. Take $z_{0.05}=1.645$.
- 8. Number of defects per unit in a sample of 330 manufactured units was found as follows:

No. of defects	0	1	2	3	4
No. of units	214	92	20	3	1

- (a) Fit a Poisson distribution to the data.
- (b) Test the goodness-of-fit at 5% level of significance.

(5 Marks) [CO-4]

Chi-Square Distribution:



Right tail

Degrees of freedom	A second										
	0.995	0.99	0.975	0.95	6,90	0.10	0.05	0.025	0.01	0.005	
1		•••	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879	
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597	
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838	
4	0.207	0,297	0.484	0.711	1.064	7,779	9.488	11,143	13.277	14.860	
5	0.412	0.554	0.831	1.145	1.610	9.236	11.071	12.833	15.086	16,750	
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14,449	16.812	18.548	
7	0.989	1.239	1.690	2.167	2.833	12.017	14,067	16.013	18,475	20.278	
8	1.344	1,646	2,180	2.733	3,490	13,362	15.507	17.535	20.090	21.955	
9	1.735	2.088	2.700	3.325	4.168	14,684	16,919	19.023	21.666	23.589	
10	2.156	2.558	3.247	3,940	4.865	15 987	18.307	20.483	23.209	25,188	