

## IIT JAM 2017 Mathematical Statistics (MS) Question Paper

<b>Time Allowed :3 Hours</b>	<b>Maximum Marks :100</b>	<b>Total questions :60</b>
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### General Instructions

#### General Instructions:

- i) All questions are compulsory. Marks allotted to each question are indicated in the margin.
- ii) Answers must be precise and to the point.
- iii) In numerical questions, all steps of calculation should be shown clearly.
- iv) Use of non-programmable scientific calculators is permitted.
- v) Wherever necessary, write balanced chemical equations with proper symbols and units.
- vi) Rough work should be done only in the space provided in the question paper.

**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
- 

**2. Let  $u, v \in \mathbb{R}^4$  be such that  $u = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 5 \end{pmatrix}$  and  $v = \begin{pmatrix} 5 \\ 3 \\ 2 \\ 1 \end{pmatrix}$ . Then the equation  $u^T x = v$  has**

- (A) infinitely many solutions
  - (B) no solution
  - (C) exactly one solution
  - (D) exactly two solutions
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**3. Let  $u_n = \frac{(4-n)}{n}$ ,  $n \in \mathbb{N}$ , 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  $\sum_{n=1}^{\infty} u_n$  is oscillatory
  - (D)  $l = 1$  and  $\sum_{n=1}^{\infty} u_n$  is divergent
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**4. Let  $\{a_n\}$  be a sequence defined as follows:**

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

**Which of the following statements is TRUE?**

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

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

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

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

- (A)  $\frac{15}{16}$
  - (B)  $\frac{11}{16}$
  - (C)  $\frac{7}{12}$
  - (D)  $\frac{3}{8}$
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**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)  $\frac{1}{27}$
- (B)  $\frac{1}{12}$
- (C)  $\frac{1}{216}$

(D)  $\frac{2}{9}$

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**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)  $\frac{2}{9}$

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

(C)  $\frac{1}{27}$

(D)  $\frac{1}{81}$

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**8. Let the random variable  $X$  have uniform distribution on the interval  $(\frac{\pi}{6}, \frac{\pi}{2})$ . Then**

$$P(\cos X > \sin X)$$

**is**

(A)  $\frac{2}{3}$

(B)  $\frac{1}{2}$

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

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

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

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

**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

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

$$f(x|\theta) = \frac{1}{\theta} e^{-x/\theta}, \quad x > 0, \theta > 0$$

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

- (A)  $\frac{X_1+X_3+X_5}{3}$
- (B)  $\frac{X_1+X_2+X_3}{4}$
- (C)  $\frac{X_1+X_2+X_3}{3}$
- (D)  $\frac{X_1+X_2+X_3}{6}$

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**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)  $\frac{21}{64}$

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**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)  $\frac{1}{3}$

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)  $\frac{25}{27}$

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

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

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

- (A)  $\frac{1}{5}$
- (B)  $\frac{1}{4}$
- (C)  $\frac{2}{5}$

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

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**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  $P(X + Y > \frac{1}{2})$  equals**

(A)  $\frac{23}{24}$

(B)  $\frac{1}{12}$

(C)  $\frac{11}{12}$

(D)  $\frac{1}{24}$

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**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)  $X_{n+m}^2$  distribution

(B)  $t_n$  distribution

(C)  $F_{m,n}$  distribution

(D)  $F_{1,n}$  distribution

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**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)  $m = 6.1, M = 7.1$

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**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**

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

**Then the maximum likelihood estimate of  $\theta^2$  is**

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

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**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**

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

**Then the method of moments estimate of  $\theta$  is**

- (A) 1
- (B) 2
- (C) 3



(D) 4

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**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**

$$\left(0, \frac{X_1^2 + X_2^2}{k}\right)$$

**is a 95% confidence interval for  $\theta$ , equals**

(A)  $1 - \log_e(0.95)$

(B)  $2 \log_e(0.95)$

(C)  $\frac{1}{2} \log_e(0.95)$

(D) 2

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**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  $H_1 : \theta_1 \neq \theta_2$ , suppose that a test  $\psi$  rejects  $H_0$  if and only if  $\sum_{i=1}^4 X_i > \sum_{i=1}^4 Y_i$ . The power of the test  $\psi$  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

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

$$f_0(x) = \begin{cases} 1, & 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases} \quad \text{and} \quad f_1(x) = \begin{cases} \frac{1}{2}, & 0 \leq x \leq 2 \\ 0, & \text{otherwise} \end{cases}$$

**For testing the null hypothesis  $H_0 : f = f_0$  against  $H_1 : f = f_1$ , 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

**23. If**

$$\int_0^1 \int_0^{\sqrt{1-(y-1)^2}} f(x, y) dx dy$$

**equals**

$$\int_0^1 \int_0^x f(x, y) dy dx,$$

**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)  $\alpha(x) = 1 + \sqrt{1 - (x - 2)^2}, \beta(x) = 1 - \sqrt{1 - (x - 2)^2}$

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

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

**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)  $\frac{1}{5}$

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**25. Consider the function**

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

**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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**26. For  $c \in \mathbb{R}$ , let the sequence  $\{u_n\}$  be defined by**

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

**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)  $\log_e 3 < c < \log_e 6$

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**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  $\alpha = 2, l = -\frac{1}{2}$  is given by**

(A)  $\alpha = 2, l = 2$

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

**28. Let**

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

**Which of the following statements is TRUE?**

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

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

**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)  $\frac{\pi}{2} + \sqrt{2}$

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

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

**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)  $(I + P)\mathbf{v} = \mathbf{v}$

**32. Let  $\{a_n\}$  and  $\{b_n\}$  be sequences of real numbers such that  $\{a_n\}$  is increasing and  $\{b_n\}$  is decreasing. Under which of the following conditions, the sequence  $\{a_n + b_n\}$  is always convergent?**

- (A)  $\{a_n\}$  and  $\{b_n\}$  are bounded sequences  
 (B)  $\{a_n\}$  is bounded above  
 (C)  $\{a_n\}$  is bounded above and  $\{b_n\}$  is bounded below  
 (D)  $a_n \rightarrow \infty$  and  $b_n \rightarrow -\infty$

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

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

**Which of the following statements is (are) TRUE?**

- (A)  $f$  is one-to-one and onto
- (B)  $f$  is not one-to-one but onto
- (C)  $f$  is continuous on  $\mathbb{Q} \cap [0, 1]$
- (D)  $f$  is discontinuous everywhere on  $[0, 1]$

**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)  $\int_a^b f(x)dx \leq (b-a)^2$
- (D) The point of intersection of the lines  $L_1$  and  $L_2$  lie on the curve  $y = f(x)$

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

**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)  $P(0 \leq X \leq 1) = \frac{4}{9}$
- 

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

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

**Which of the following is (are) unbiased estimator(s) of  $\theta$ ?**

- (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)  $\frac{X_1 + X_2 - X_1^2}{2}$
- 

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

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

**If  $\hat{X}(X_1, X_2, X_3)$  is an unbiased estimator of  $\theta$ , which of the following CANNOT be attained as a value of the variance of  $\hat{X}$  at  $\theta = 1$ ?**

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

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

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

**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)  $(X_1, \bar{X})$

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**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

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**41. Let the random variable  $X$  have uniform distribution on the interval  $(0, 1)$  and  $Y = -2 \log X$ . Then  $E(Y)$  equals**

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**42. If  $Y = \log_{10} X$  has  $N(\mu, \sigma^2)$  distribution with moment generating function  $M_Y(t) = e^{\mu t + \frac{\sigma^2 t^2}{2}}$ , then  $P(X < 1000)$  equals**



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**43. Let  $X_1, X_2, X_3, X_4, X_5$  be independent random variables with**

$$X_1 \sim N(200, 8), X_2 \sim N(104, 8), X_3 \sim N(108, 15), X_4 \sim N(120, 15), X_5 \sim N(210, 15).$$

**Let**

$$U = \frac{X_1 + X_2}{2}, \quad V = \frac{X_3 + X_4 + X_5}{3}.$$

**Then  $P(U > V)$  equals**

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**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**

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**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**

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**46. Let  $X_1, X_2, X_3, X_4$  be a random sample from an  $N(\mu, \sigma^2)$  distribution. Let**

**$\bar{X} = \frac{1}{4} \sum_{i=1}^4 X_i$  and**

$$\tilde{Y} = \frac{15}{7} \sum_{i=1}^4 X_i.$$

**If  $\bar{X}$  has a t-distribution, then  $(\nu - k)$  equals**

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

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

where  $a, \beta \in \mathbb{R}$ . Let  $f$  have a local minimum at  $x = \frac{\pi}{4}$  with

$$f' \left( \frac{\pi}{4} \right) = -\frac{4}{\sqrt{2}}.$$

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

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

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49. For  $j = 1, 2, \dots, 5$ , let  $P_j$  be the matrix of order  $5 \times 5$  obtained by replacing the  $j^{\text{th}}$  column of the identity matrix of order  $5 \times 5$  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

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

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

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51. Let a unit vector  $\mathbf{v} = (v_1, v_2, v_3)^T$  be such that  $A\mathbf{v} = 0$ , 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

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52. Let

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

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

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

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**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**

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**55. Let  $X$  be a continuous random variable with the probability density function**

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

**Then  $P(1 < X < 5)$  equals**

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**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**

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**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**

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

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

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

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**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**

$$S = \sum_{i=1}^{100} X_i. \text{ If an approximate value of } P(S \leq 30) \text{ is } 0.9332, \text{ then } \sigma^2 \text{ equals.}$$

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**60.** Let  $X$  be a random variable with the probability density function

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

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

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