

PAPER - I
PROBABILITY DISTRIBUTIONS

e : The question paper will be divided into three sections A, B and C as follows:

Section A : In this section, ten questions will be set with two questions from each unit. Each question will be of short answer type not exceeding 20 words and will carry 1/2 mark. The candidate will be required to attempt all the questions (aggregating 5 marks).

Section B : In this section, ten questions will be set with two questions from each unit. The answer of each question will not exceed 250 words or two and a half pages. Each question will be of 5 marks. The candidate will be required to attempt five questions in all taking one question from each unit (aggregating 25 marks).

Section C : In this section, four questions will be set covering all the five units and whose answers will not exceed 500 words or five pages each. Each question may have sub parts in it and will carry 10 marks. The candidate will be required to attempt any two questions (aggregating 20 marks).

UNIT I

Chebyshev's inequality, Weak law of large numbers, Central limit theorem for i.i.d. random variables and related problems on them.

UNIT II

Univariate Discrete Probability Distributions: Bernoulli, Binomial and Poisson distributions with

their derivations, properties and simple applications. Fitting of Binomial and Poisson distributions.

UNIT III

Negative-Binomial and Hyper-geometric distributions with their derivations, properties and simple applications. Elementary idea of Geometric and Multinomial distributions.

UNIT IV

Univariate Continuous Probability Distributions: Rectangular, Normal and Cauchy distributions, with their derivations, properties and simple applications. Fitting of normal distribution.

UNIT V

Exponential, Beta type I, Beta type II and Gamma distributions with their derivations, properties and simple applications.

Recommended Books:

1. Gupta S.C. & Kapoor V.K. : Fundamentals of and Mathematical Statistics, Sultan Chand & Sons, New Delhi
2. Kapur, J.N. and Saxena H.C. : Mathematical Statistics, S. Chand & Company Ltd New Delhi.
3. Goon A.M., Gupta M.K. & Das Gupta B. : An outlines of Statistical Theory Vol. I & II, World Press, Calcutta