

W-3316(A)**M.A./M.Sc. (Fourth Semester) Examination, (Second Chance)****June-2020****MATHEMATICS****Paper - 410****Advanced Mathematical Statistics***Time : Three Hours**Maximum Marks : 85**Minimum Pass Marks : 29***Note :** Attempt **all** questions.**Unit - I**

Q.1. Find the Karl Pearson's coefficient of correlation between height of fathers and sons:

Height of fathers	65	66	67	67	68	69	70	72
Height of Sons	67	68	69	68	72	72	69	71

Unit - II

Q.2. Write the standard form of probability density function of normal distribution. Prove that

$$\mu'_n = 0 \text{ when } n \text{ is odd and } \mu'_n = \frac{2^{n/2} \sigma^n}{\sqrt{\pi}} \left[\frac{n}{2} + \frac{1}{2} \right], \text{ when } n \text{ is even. Also obtain the recurrence}$$

$$\text{relation } \mu_{2n} = (2n-1) \sigma^2 \mu_{2n-2}.$$

Unit - IIIQ.3. Let T_1 and T_2 be unbiased estimate of $\gamma(\theta)$ with efficiencies e_1 and e_2 respectively and ρ be the correlation coefficient between them. Then prove that

$$\sqrt{e_1 e_2} - \sqrt{(1-e_1)(1-e_2)} \leq \rho \leq \sqrt{e_1 e_2} + \sqrt{(1-e_1)(1-e_2)}.$$

Unit - IV

Q.4. The outputs of two machines A and B are given

Hours	Machine A	Machine B
1	12	10
2	8	12
3	15	12
4	8	7
5	16	16
6	20	22
7	18	20
8	19	10
9	15	12
10	27	25
11	11	16
12	24	21
13	17	17
14	19	15
15	13	17
16	9	10
17	11	10
18	26	7

Test the null hypothesis that the output of Machine A is same as Machine B.

Unit - V

Q.5. The following table gives the yield of wheat per acre for trial plots treated with four different levels of fertilizer. Each level was applied to 5 plots randomly chosen over a field.

Plot No.	Treatment			
	I	II	III	IV
1	21	24	34	40
2	25	33	26	47
3	31	34	38	39
4	17	39	32	41
5	26	35	35	33

Carryout one way analysis of variance and state your conclusion,

Given, $F(3,16)$ at 5% level of significance = 3.24.

