C 83770

### (Pages : 3)

Name.....

Reg. No.....

# SECOND SEMESTER M.A. DEGREE EXAMINATION, JUNE 2015

#### (CUCSS)

### Economics

### ECO 2C 07-QUANTITATIVE TECHNIQUES - II

**Time : Three Hours** 

Maximum : 36 Weightage

## Part A

# Answer all the questions. Each bunch of four questions carries a Weightage of 1.

- (A) Multiple Choice Questions :
  - 1. Binomial distribution with parameter p is symmetric when :

 (a)	$p < \frac{1}{2}$ .		(b)	$p>\frac{1}{2}.$
(c)	$p=\frac{1}{2}$ .		(d)	$p\geq \frac{1}{2}$ .

2. Fifth central moment of normal distribution is :

(a) One. (b) Zero.

(c)  $5\sigma^2$ . (d)  $\mu^5 + 3\sigma^2$ .

3. The Chi-square distribution was first discovered by :

- (a) Helmert. (b) Fisher.
- (c) Neyman. (d) Gauss.
- 4. Bias of an estimator can be :
  - (a) Positive. (b) Negative.
  - (c) Either positive or negative. (d) Always zero.

(B) Multiple Choice Questions :

- 5. The mathematical expectation of a random variable exists if :
  - (a)  $E(X) < \infty$ . (b)  $|E(X)| < \infty$ .
  - (c)  $\mathbf{E} \mid \mathbf{X} \mid < \infty$ . (d)  $\mathbf{E} \mid \mathbf{X} \mid > 0$ .

Turn over

6. The area under standard normal curve beyond the lines  $z = \pm 1.96$  is :

- (a) 95%.
- (c) 1%. (d) 5%.

7. The mode of F-distribution is always :

- (a) Less than unity. (b)
- (c) Equal to unity.
- (d) An integer.
- 8. Power of a test is related to :
  - (a) Type I error. (b) Type II error.
  - (c) Both type I and type II errors.
- (C) Fill in the blanks :
- 9. If F is distribution function of a random variable X, then  $\lim F(x) =$
- 10. If X is a standard normal variate, then the distribution of  $Y = e^{-X}$  is —
- 11. Variance of t-distribution with n degrees of freedom exists only when —
- 12. Critical region is also known as ------
- (D) State whether the following statements are True or False :
- 13. In case of point-binomial distribution, mean is always greater than variance.
- 14. The normal distribution is multimodal.
- 15. The Chi-square distribution curve is leptokurtic.
- 16. Maximum likelihood estimators are unbiased.

 $(4 \times 1 = 4 \text{ weightage})$ 

## Part B

## Answer any **ten** questions. Each question carries a Weightage of 2.

- 17. Define cumulative distribution function. State its properties.
- 18. A box contains 6 white and 9 black balls. Five balls are drawn at random. Find the expected value of the number of white balls drawn.
- 19. Define binomial distribution and state its important characteristics.
- 20. Define the standard normal distribution and state its properties.
- 21. Distinguish between parameter and statistic.
- 22. Obtain the sampling distribution of sample mean.

2

(b)

99%.

Greater than unity.

(d) Neither type I nor type II error.

- 23. Explain the reproductive property of Chi-square distribution.
- 24. Establish a relationship between Chi-square and F distributions.
- 25. Distinguish between null and alternative hypothesis.
- 26. Explain the term "level of significance", with an example.
- 27. Describe the difference between small sample and large sample tests.
- 28. Explain the concept of "efficiency", with suitable examples.
- 29. Obtain  $100(1-\alpha)\%$  of confidence interval for the proportion of binomial population.
- 30. Explain Neyman-Pearson Lemma.

 $(10 \times 2 = 20 \text{ weightage})$ 

#### Part C

## Answer any **three** questions. Each question carries a Weightage of 4.

- 31. Describe Poisson distribution. In a certain factory, it is found that one in 200 articles produced is defective. If the articles are packed 100 in each packet, out of 200 packets, determine :
  - (a) How many are likely to be free from defects?
  - (b) How many will contain one or more defective products ?.
- 32. The mean of the inner diameters (in inches) of a sample of 200 tubes by a machine is 0.502 and the standard deviation is 0.005. The purpose for which these tubes are intended allows a maximum tolerance in the diameter of 0.496 to 0.508. What percentage of the tubes produced by the machine is defective if the diameter are found to be normally distributed.
- 33. (a) State important properties of maximum likelihood estimators.
  - (b) Find the maximum likelihood estimator of the mean and variance of the normal population.
- 34. Discuss the application of Chi-square t and F distributions.
- 35. If  $X \ge 1$  is the critical region for testing  $H_0: \theta = 2$  vs.  $H_1: \theta = 1$  on the basis of a single observations

from the population with p.d.f.  $f(x) = \theta e^{-\theta x}, x > 0, \theta > 0$ . Obtain the size and power of the test.

 $(3 \times 4 = 12 \text{ weightage})$