

CRM08

Rev 1.11

BS

28/07/22

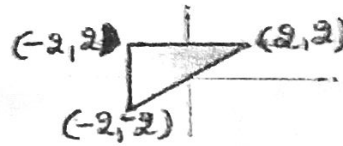
CONTINUOUS INTERNAL EVALUATION - 2

Dept:BS (MAT)	Sem / Div: IV / A	Sub : Engineering statistics & Linear algebra	S Code: 18EC44
Date:04-08-2022	Time: 3:00 PM-4:30 PM	Max Marks: 50	Elective: N

Note: Answer any 2 full questions, choosing one full question from each part.

QN	Questions	Marks	RB T	CO's
PART A				
1	a. A bivariate PDF for the discrete random variable X and Y is $0.2 \delta(x) \delta(y) + 0.3 \delta(x-1) \delta(y) + 0.2 \delta(x) \delta(y-1) + c \delta(x-1) \delta(y-1)$ (i)What is the value of c (ii)What are the PDF's of X and Y (iii)What are the marginal CDF's of X and Y	8	L2	CO2
	b. Define correlation coefficient of random variables X and Y. Show that it is bounded by limits ± 1 .	8	L2	CO2
	c. The joint PDF of $f_{XY}(x, y) = c$ a constant when $0 < x < 3$ and $0 < y < 4$ and is 0 otherwise. (i)What is the value of c (ii)What are the PDF's for X and Y (iii)What are $f_{XY}(x, \infty)$ and $f_{XY}(\infty, y)$ (iv)Are X and Y independent.	9	L2	CO2
OR				
2	a. If X and Y are bi-variate independent random variables show that X and Y are uncorrelated.	8	L2	CO2
	b. Suppose the joint p.m.f of a bivariate random variable (X, Y) is given by $P_{XY}(x, y) = \frac{1}{3}$ for (0,1), (1,0), (2,1) and is 0 otherwise. Find (a) Are X and Y uncorrelated	8	L2	CO2

	(b) Are X and Y independent.			
c.	Shown in Fig. is a region in the x, y plane where the bivariate pdf $f_{XY}(x,y)=c$ elsewhere, the pdf is 0. (i) What value must c have? (ii) Evaluate $F_{XY}(1,1)$. (iii) Find the pdfs of X and Y.	9	L2	CO2



PART B

3 a	Define inner product space and orthonormal set of vectors. Find the matrix of projection on the line through $a=(1,3,2)$.	8	L3	CO4
b	1) Reduce the matrix A to U and find $\det(A)$ using pivots of A (i) $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 2 & 3 \\ 3 & 3 & 3 \end{bmatrix}$ (ii) $B = \begin{bmatrix} 2 & 5 & 3 \\ 1 & 2 & 4 \\ -1 & 3 & 6 \end{bmatrix}$	8	L1	CO4
c	Apply Gram-Schmidt process to, $A = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$, $B = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ & $C = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}$ find orthonormal basis & write the result in the form $A=QR$.	9	L3	CO4

OR

4 a	Find the projection of b onto the column space of A also find a least square solution of the system $Ax=b$ for A and b given below $A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 0 & 0 \end{bmatrix}$; $b = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$	8	L3	CO4
b	By applying row operations produce an upper triangular matrix U and find out $\det(A)$ $A = \begin{bmatrix} 3 & 1 & 4 & 2 \\ 1 & 5 & 2 & 6 \\ 2 & 3 & 7 & 1 \\ 4 & 1 & 2 & 3 \end{bmatrix}$	8	L1	CO4
c	If $u=(1,2,2)$, $v=(2,-2,1)$, $w=(2,1,-2)$, then show that u,v,w are pairwise orthogonal vectors. Find lengths of u,v,w and find orthonormal vectors u_1,v_1,w_1 from u,v,w .	9	L3	CO4