INTERNAL ASSIGNMENT QUESTIONS M.Sc (STATISTICS) PREVIOUS

2019



PROF. G. RAM REDDY CENTRE FOR DISTANCE EDUCATION (RECOGNISED BY THE DISTANCE EDUCATION BUREAU, UGC, NEW DELHI)

OSMANIA UNIVERSITY

(A University with Potential for Excellence and Re-Accredited by NAAC with "A" + Grade)

DIRECTOR Prof. C. GANESH Hyderabad – 7 Telangana State

PROF.G.RAM REDDY CENTRE FOR DISTANCE EDUCATION OSMANIA UNIVERSITY, HYDERABAD – 500 007

Dear Students,

Every student of M.Sc. Statistics Previous Year has to write and submit **Assignment** for each paper compulsorily. Each assignment carries **20 marks.** The marks awarded to you will be forwarded to the Controller of Examination, OU for inclusion in the University Examination marks. The candidates have to pay the examination fee and submit the Internal Assignment in the same academic year. If a candidate fails to submit the Internal Assignment after payment of the examination fee he will not be given an opportunity to submit the Internal Assignment afterwards, if you fail to submit Internal Assignments before the stipulated date the Internal marks will not be added to University examination marks under any circumstances.

You are required to **pay Rs.300/-** towards the Internal Assignment Fee through Online along with Examination fee and submit the Internal Assignments along with the Fee payment receipt at the concerned counter.

ASSIGNMENT WITHOUT THE FEE RECEIPT WILL NOT BE ACCEPTED

Assignments on Printed / Photocopy / Typed papers will not be accepted and will not be valued at any cost.

Only hand written Assignments will be accepted and valued.

Methodology for writing the Assignments:

- 1. First read the subject matter in the course material that is supplied to you.
- 2. If possible read the subject matter in the books suggested for further reading.
- You are welcome to use the PGRRCDE Library on all working days including Sunday for collecting information on the topic of your assignments. (10.30 am to 5.00 pm).
- 4. Give a final reading to the answer you have written and see whether you can delete unimportant or repetitive words.
- 5. The cover page of the each theory assignments must have information as given in FORMAT below.

•

:

FORMAT

- 1 NAME OF THE COURSE
- 2. NAME OF THE STUDENT
- 3. ENROLLMENT NUMBER
- 4. NAME OF THE PAPER :
- 5. DATE OF SUBMISSION
- 6. Write the above said details clearly on every assignments paper, otherwise your paper will not be valued.
- 7. Tag all the assignments paper-wise and submit
- 8. Submit the assignments on or before <u>29th June, 2019</u> at the concerned counter at PGRRCDE, OU on any working day and obtain receipt.

Prof. C. GANESH DIRECTOR

M.Sc. STATISTICS - PREVIOUS CDE ASSIGNMENT - 2019 PAPER- I : MATHEMATICAL ANALYSIS and LINEAR ALGEBRA

I Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ¹/₂ mark.

1.	$\Delta x_k =$				()
	a. x _k	b. $x_{k}-x_{k-1}$	c. x _k +x _{k-1}	d. None of the above		
2.	$V_{f-g}(a,b) =$				()
	a. v _f (a)	b. $v_f(b)$	c. $v_{f}(a,b) + v_{g}(a,b)$	d. $v_{f}(a,b) - v_{g}(a,b)$,b)	
3.	In Riemann integr	al ∫_a^b f(x)dx , f is know	m as		()
	a. integrand	b. integrator	c. both a and b	d. None of the above		
4.	In Reimann Stieltj	es integral A =			()
	a. f(x)	b. 0	c. $\int_a^b f(x) dx_i$	d. both a and b		
5.	$U(P,f,\alpha)$ - $L(P,f,\alpha)$	should be			()
	a. =C	b. > C	c. < €	d. None of the above		
6.	If A is an (mxn) n	natrix of rank m then,	A ⁺ is		()
	a. $A'(AA')^{-1}$	b. $(A'A)^{-1}A'$	c. both a and b	d. none of the above		
7.	If $\rho(\mathbf{A}) = \rho(\mathbf{B}) < \mathbf{n}$	(number of unknowr	ns)		()
	a. Consistent & h	as unequal solutions	b. Consistent & h	as infinite solutions		
	c. Inconsistent		d. None			
8.	The notation of	arises in conr	nection with the prob	lem of reduction & classi	ficatio	on
	of Quadratic form	by means of nonsing	ular linear transforma	ation.	()
	a. Equivalence	b. Similarity	c. Congruence	d. Gramm		
9.	If $K = 0$, then KA	= 0 thus, each charac	teristic root of matrix	x is	()
	a. Null Matrix	b. Identity Matrix	c. Inverse Matrix	d. Symmetric Matrix		

- 10. In algebraic multiplicity of λ , if $\lambda = 0$ of the Matrix A of order 't', then t is always () a. One b. Two c. Zero d. Three II. Fill in the blanks. Each question carries half Mark. 11. U(P,f,α) =_____ Σa<n

 h =____ 12. N(x) is called _____ 13. **Ι**(f,α) =____ 14. $V_{fg}(a,b) =$ 15. The set of vectors $\{X_1, X_2, \dots, X_k\}$ is linearly dependent then there exists scalars C_1, C_2, \dots 16. C_{κ} are 17. A vector X whose length is one is called a 18. The MP inverse of the transpose of A is the transpose of the MP inverse of A i.e. If A is Square & nonsingular i.e., A is of full rank, then its Hermite is 19. The number of positive square terms in the canonical form of the O.F. X¹AX is called 20. Write short answers to the following. Each question carries ONE Mark. III. 1. Define Bounded variation. Define Riemann integral. 2. Define Reimann stieltjes integral. 3. Solve $\int_0^{\infty} x^2 d[x]$. 4. 5. Define upper and Lower Stielties sums. 6. Definition of vector space and inner product vector space 7. Definition of MP inverse 8. State Cayley Hamilton Theorem. 9. Definition of Quadratic forms.
- 10. State Cauchy Schwartz inequality.

M.Sc. STATISTICS - Previous CDE ASSIGNMENT - 2019 PAPER- II : PROBABILITY THEORY

I	Give the correct choic Each question carries	ce of the answer like 'a' o s ½ mark.	or 'b' etc. in the brackets	s provided against the quest	ion.					
1.	If A & B are two	If A & B are two disjoint events then P(AuB) is								
	a. $P(A)+P(B)$	b. P(A).P(B)	c. $P(A \cap B)$	d. $P(A \cap B^c)$	()				
2.	If A is an Event, t	he conditional Probal	bility of A given A is	s equal to						
	a. 0	b. 1	c. α	d. A	()				
3.	Marginal Distribu	tion of a r.v Y is								
	a. f(x)	b. f(y)	c . 1	d. 0	()				
4.	If p=2 and q=2 in	Holders Inequality, v	ve get	Inequality.						
	a. Markovs	b. Cauchy-Schwar	tz's c. Chebychevs	d. Minkowski	()				
5.	Let X is a Poisson	$r.v$ with parameter λ	then the characterist	ic function is						
	a. Pe ^{it}	b. $\exp[\lambda(e^{it}-1)]$	c. 1	d. does not exist	()				
6.	Probability genera	ating function of any	r.v. is							
	a. Unique	b. Double	c. 0	d. None of the above	()				
7.	Convergence in P	robability implies con	nvergence in							
	a. Law	b. Distribution	c. weekly	d. All of the Above	()				
8.	Let {En} be a seq	uence of events defin	ed on probability spa	ce then $P[\lim_{n\to\infty} SupE_i]$]=					
	a. 1	b. 0	C. 60	d. None of the above	()				
9.	All the elements o	of p _{ij} in tpm is								
	a. 1	b. Non negative	c. 0	d. All of the above	()				

10.	Ma	rginal distribution	on of X ₃ is				
	a.	$p_0 p^2$	b. $p_0 p^3$	c. p ₀ p	d. $p_0 p^4$	()
II.	Fill	in the blanks. Ea	ach question carries	half Mark.			
11.	If A	&B are two eve	ents then $P(A^c \cap B)$ is	5	·		
12.	In E	Bayes Probability	we calculate		probability		
13.	If X & Y are two independent r.v's then the joint distribution $f_{x,y}(X,Y) =$						
14.	The Characterestic function of Normal Distribution N(μ , σ^2) is						
15.	F(X	() is a		Function.			
16.	If X	X is a r.v that take	es only non negative	e values then	for any value a>0 is		
17.	For		Distribution mom	ents does not	t exist.		
18.	Cor	nvergence in Pro	bability is Closed ur	nder	Operations.		
19.	If i=	=j, then $f_{ij}^{(n)}$ is ca	lled the	of Mark	ov chain to state i in n steps.		
20.	Rec	current state is al	so called as	S	State.		
III.	Wri	ite short answers	to the following. Ea	ch question ca	arries ONE Mark.		
21.	Def	ine Axiomatic a	pproach of probabili	ity.			
22.	Define Measure and Measure Space.						
23.	Define Indicator r.v.						
24.	List	t any two proper	ties of Characteristic	e function.			
25.	Stat	te Borel 0-1 Law	<i>.</i>				
26.	Def	ine Convergence	e in Distribution.				
27.	Stat	te Kolmogorov's	SLLNS.				
28.	Stat	te Levy Lindeber	rg form of CLT.				
29.	Sho	w that sum of el	ements in any row c	of the tpm is U	Unity.		
30.	Define Recurrent & Transient states.						

M.Sc. STATISTICS - Previous CDE ASSIGNMENT - 2019 PAPER- III : DISTRIBUTION THEORY AND MULTIVARIATE ANALYSIS

I Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ½ mark.

1.	Mean and variance	of Poisson distribution	on a	ire				
	a. Mean = Variancec. Mean < Variance	ce e	b. d.	Mean > Varianc None of the abo	e ve		()
2.	Mean of negative b	inomial distribution	with	n parameters (x, p	, k)	is		
3.	a. k-p Variance of central	b. k+p chi square distributio	c. on i	kq p S	d.	<u>kp</u> q	()
	a. n	b. 2n	c.	4n	d.	8n	()
4.	Median of lognorm	al distribution is						
	a. 0	b. 1	c.	-1	d.	e ^e	()
5.	The curve of unifor	m distribution is						
	a. Meso kurtic	b. Platy kurtic	c.	Lepto kurtic	d.	None of the above	()
6.	X vector is said to f	follow multinomial d	istri	ibution with	<u>n</u> , r	$p_1, p_2,, p_k$		
	a. dependent varial	ole	b.	independent var	iabl	e		
	c. parameters		d.	None			()
7.	If $w_1 \sim w_p(\sum, n_1)$ and	$w_2 \sim w_p(\sum, n_2)$ are independent	eper	ndent then $w_1 + w_2$	~w _p			
	a. (∑, n ₁ n ₂)	b. (∑, n₁ + n₂)	c.	$(n_1 + n_2, \Sigma)$	d.	none of the above	()
8.	If X is assign to R	for which prior prob	abi	lities of mis-class	ific	ation is		
9.	a. Minimum The variance of the	b. Maximum Principal Componer	c. nts s	Equal satisfies	d.	none of the above	()
	a. $V(\boldsymbol{Y_1}) \ge V(\boldsymbol{Y_2})$	b. $V(Y_1) \leq V(Y_2)$	c.	$V(Y_1) = V(Y_2)$	d.	None of the above	()

10. The distance between two cluster is maximum then it is called

a. Single linkage b. complete linkage c. average linkage d. None of the above ()

II. Fill in the blanks. Each question carries half Mark.

- 11. Mean of lognormal distribution is ______.
- 12. Mode of Weibull distribution is ______.
- 13. Variance of central t distribution is ______.
- 14. Moment generating function of central chi square distribution is ______.
- 15. Snedecor's F statistic is defined by _____.
- 16. The characteristic function of multivariate normal distribution is ______
- 17. If μ_1, μ_2, \sum are unknown then \mathcal{P}^2 is _____
- 18. The correlation between Y and its best linear predictor is called the ______
- 19. Primary components of path analysis are _____
- 20. The orthogonal rotation of the variables used in _____
- III. Write short answers to the following. Each question carries ONE Mark.
- 21. State the additive property of Negative Binomial distribution.
- 22. State the linear combination of independent normal variates.
- 23. State the memory less property of Exponential distribution.
- 24. Define non central chi square distribution.
- 25. Define non central t distribution.
- 26. Definition of multivariate normaldistribution.
- 27. Definition of Hoteling T^2 and its applications
- 28. Write Multiple correlation in terms of simple and partial correlation
- 29. Definition of Multi-Dimensional scaling.
- 30. Definition of factor analysis.

M.Sc. STATISTICS - PREVIOUS CDE ASSIGNMENT - 2019 PAPER- IV: SAMPLING TECHNIQUES AND ESTIMATION THEORY

- I Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ½ mark.
- 1. The Number of possible Samples of size n out of N Population units without Replacement is $\langle N \rangle$

a.
$$\binom{N}{n}$$
 b. N^n c. n^2 d. $n!$ ()

- 2. Under equal allocation in stratified Sampling the Sample form each stratum is
 - a. Proportional to Stratum size b. of Same size from each Stratum
 - c. In proportion to the per unit cost of survey of the Stratum d. All the above ()
- 3. With usual notations the estimate of the variance of \bar{x}_{st} under Proportional allocation is

a.
$$V(\bar{x}_{st}) = \frac{N-n}{Nn} \sum_{j=1}^{k} w_j S_j^2$$

b. $V(\bar{x}_{st}) = (1-\frac{n}{N}) \sum_{j=1}^{k} \frac{w_j^2 S_j^2}{n_j}$
c. $V(\bar{x}_{st}) = (1-\frac{n}{N}) \sum_{j=1}^{k} \frac{w_j S_j}{n}$
d. $V(\bar{x}_{st}) = (1-\frac{n}{N}) \sum_{j=1}^{k} \frac{w_j S_j}{n_j}$ ()

- 4. The errors emerging out of faculty planning of surveys are categorized as
 - a. Non Sampling errorsb. Non response errorsc. Sampling errorsd. absolute errors
- 5. Supposing that in clusters sampling S_w^2 represents the variance within the clusters and S_b^2 represents the variance between clusters. What is the relation between S_w^2 and S_b^2 .

a.
$$S_w^2 = S_b^2$$
 b. $S_w^2 \ge S_b^2$ c. $S_w^2 \le S_b^2$ d. None of the above ()

- 6. A statistic whose variance is as small as possible when compared to any other unbiased estimator is called
 a. MVUE
 b. BLUE
 c. MVB
 d. None of the above ()
- 7. A resampling technique which consists of drawing "n" resamples of size m=n-1 each time from the original sample by deleting one observation at a time and uses for estimation of functional of F is called

8.	A statistic which is CAN but with asympt	toti	c variance equal	to N	AVB is called		
	a. UMVUE b. BAN	c.	MLE	d.	MVUE	()
9.	A functional parameter for which there ex	xist	s a functional sta	tisti	ic that is unbiased is c	called	
	a. Non estimable functional parameterc. parametric estimation	b. d.	Non parametric Estimable funct	esti tiona	mation al parameter	()
10.	A random function of X and Θ whose dist	strib	oution does not d	eper	nd on Θ is called		
	a. Pivotc. Random Variable	b. d.	Confidence Inte None of the abo	erva ove	I	()
II.	Fill in the blanks. Each question carries ha	alf I	Mark.				
1.	Any population Constants is called a						
2.	The Probability of selection of any one sa	amŗ	ble out of $\binom{N}{n}$ satisfies	mp	le is	·	
3.	Optimum allocation is also known as			a	llocation.		
4.	Estimator of population total $\hat{y}_{lr} =$						
5.	Under PPS selection a unit has			_ cl	nance of being includ	led in	the
	sample than a unit smaller.						
6.	The process of making decisions about e	eith	er the form of d	istri	bution or parameters	involv	ved
	in it, on the basis of observed sample data	a se	t is called			·	
7.	A statistic which is a function of	a	ll other suffici	ent	statistics for Θ	is cal	led
8.	A statistic whose values are sufficiently	clo	ose to the true v	alue	e of parameter to be	estima	ted
	with high probability is called		es	tima	ator.		
9.	estimation	1 C	onsists of choos	sing	a value that maxim	nizes	the
	likelihood function for a fixed sample dat	ta.					
10.	A functional parameter for which the	iere	exists no stat	istic	that is unbiased	is cal	led

- 1. Find Number of possible samples of size 2 from a population of 4 units under SRSWOR method.
- 2. Define of Systematic Sampling ?
- 3. Give the Ratio estimator of population total Y.
- 4. Show that \overline{y}_{lr} is an unbiased estimator of \overline{Y}
- 5. Statement of Horwitz Thomson estimator.
- 6. State Neyman Factorization Theorem
- 7. State Rao Blackwell Theorem
- 8. Give two properties of MLE
- 9. Define Interval estimation.
- 10. Define CAN estimator.

INTERNAL ASSIGNMENT QUESTIONS M.Sc (STATISTICS) FINAL

2019



PROF. G. RAM REDDY CENTRE FOR DISTANCE EDUCATION

OSMANIA UNIVERSITY

(A University with Potential for Excellence and Re-Accredited by NAAC with "A" + Grade)

DIRECTOR Prof. C. GANESH Hyderabad – 7 Telangana State

PROF.G.RAM REDDY CENTRE FOR DISTANCE EDUCATION OSMANIA UNIVERSITY, HYDERABAD - 500 007

Dear Students,

Every student of M.Sc Statistics Final Year has to write and submit **Assignment** for each paper compulsorily. Each assignment carries **20 marks**. The marks awarded to you will be forwarded to the Controller of Examination, OU for inclusion in the University Examination marks. The candidates have to pay the examination fee and submit the Internal Assignment in the same academic year. If a candidate fails to submit the Internal Assignment after payment of the examination fee he will not be given an opportunity to submit the Internal Assignment afterwards, if you fail to submit Internal Assignments before the stipulated date the Internal marks will not be added to University examination marks under any circumstances.

You are required to **pay Rs.300/-** towards the Internal Assignment Fee through Online along with Examination fee and submit the Internal Assignments along with the Fee payment receipt at the concerned counter.

ASSIGNMENT WITHOUT THE FEE RECEIPT WILL NOT BE ACCEPTED

Assignments on Printed / Photocopy / Typed papers will not be accepted and will not be valued at any cost. Only <u>hand written Assignments</u> will be accepted and valued.

Methodology for writing the Assignments:

- 1. First read the subject matter in the course material that is supplied to you.
- 2. If possible read the subject matter in the books suggested for further reading.
- You are welcome to use the PGRRCDE Library on all working days including Sunday for collecting information on the topic of your assignments. (10.30 am to 5.00 pm).
- 4. Give a final reading to the answer you have written and see whether you can delete unimportant or repetitive words.
- 5. The cover page of the each theory assignments must have information as given in FORMAT below.

:

•

•

÷

FORMAT

- 1 NAME OF THE COURSE
- 2. NAME OF THE STUDENT
- 3. ENROLLMENT NUMBER
- 4. NAME OF THE PAPER
- 5. DATE OF SUBMISSION
- 6. Write the above said details clearly on every assignments paper, otherwise your paper will not be valued.
- 7. Tag all the assignments paper-wise and submit
- 8. Submit the assignments on or before <u>29th June, 2019</u> at the concerned counter at PGRRCDE, OU on any working day and obtain receipt.

Prof. C. GANESH DIRECTOR

M.Sc. STATISTICS - FINAL CDE ASSIGNMENT - 2019 PAPER- I : STATISTICAL INFERENCE

I Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ½ mark.

1.	$P(x \in C / H1)$ is					
	a. B	b. 1 - β	c . α	d. 1-α	()
2.	A test is said to be	unbiased when				
	a. $\alpha \geq \beta$	b. $1-\beta > \alpha$	c. $1-\beta < \alpha$	d. $\beta > \alpha$	()
3.	-2 log $\lambda(x)$ (LR tes	t statistic) follows				
	a. N(0,1)	b. F	c. Chi square	d. log Normal	()
4.	The stopping boun	daries of SPRT are				
	a. $A = \frac{\alpha}{1 - \beta}$ and	$B = \frac{\beta}{1-\alpha}$	b. $A = \frac{1 - \beta}{\alpha}$ and $B =$	$\frac{1-\alpha}{\beta}$		
	c. $A = \frac{\alpha}{1 - \beta}$ and $B =$	$=\frac{1-\alpha}{\beta}$	d. $A = \frac{1-\beta}{\alpha}$ and $B = \frac{1-\beta}{\alpha}$	<u>p</u> L-a	()
5.	When $t(\theta) = 0$, the	OC curve $L(\theta) =$			()
	a. Log A/log b	b. log B/log A	c. log A/(log A-log	(B) d. log B/(log A-	log B))
6.	Kolmogorov smirr	nov's test for two sam	ples is to test			
	a. Location	b. Identical	c. Dispersion	d. Independence	()
7.	$E(U_{m,n}/H_0)$ is					
	a. mn/2	b. ¹ / ₂	c. m+n/2	d. ¼	()
8.	Kendall's $\tau =$					
	a. $\pi_c - \pi_d$	b. $\pi_c + \pi_d$	c. $\pi_c \pi_d$	d. π_c/π_d	()
9.	test :	is used to test k samp	le means			
	a. Friedman's	b. Kendall's	c. Ansari Bradley	d. Kruskal Wallis	()
10.	Chi square test is _	test				
	a. Parametric	b. Non parametric	c. Both	d. None of the abov	e ()

II. Fill in the blanks. Each question carries half Mark.

11.	An example of simple hypothesis is	
12.	LR test function $\lambda(x)$ =	
13.	The conditions for a test to be consistent i,	_ and ii,
14.	When $t(\theta) \neq 0$, the OC curve $L(\theta) =$	
15.	The expression for ASN function E(N)=	
16.	Var U _{mn} =	
17.	Spearman's Rank correlation $r_s =$	
18.	Variance of $S_n^+ =$	
19.	Kruskal Wallis Statistic T _{n,KW} =	
20.	Wilcoxon Rank sum statistic is	

- 21. Describe Types of errors
- 22. Define Power function
- 23. Statement of NP Lemma
- 24. Define MLR property
- 25. Define OC Curve
- 26. Define Finite sample size Relative Efficiency
- 27. Define concordance and discordance
- 28. Define Linear Rank test statistic
- 29. Write Kolmogorov smirnov test statistics for two samples
- **30.** Name the tests for testing independence of a two samples

M.Sc. STATISTICS - FINAL CDE ASSIGNMENT - 2019 PAPER- II : LINEAR MODELS AND DESIGN OF EXPERIMENTS

I	Give the correct choice question carries ½ man	e of the answer like 'a' 'k.	or 'b' etc. in the brack	ets provided against th	e quest	ion. Each
1.	In a trivariate distributi	on σ_1 =2, σ_2 =3, r_{12} =0.7, r_{12}	₂₃ = r ₁₃ =0.5 then b _{12.3} =			
	a) 0.5	b) 0.4	c) 0.6	d) 0.3	()
2.	If r ₁₂ =0.8, r ₁₃ =-0.56, & r	₂₃ =0.40 then r ₁₂ .3 is				
	a) 0.648	b) 0.256	c) 0.759	d) 0.814	()
3.	In a 3 ² factorial experin	nent conducted in r repli	cates the degrees of free	edom of Residual sum of	squares	s is
	a) 8r-1	b) 8r-8	c) 8r+1	d) 8r-7	()
4.	In 2 ⁶⁻² fractional factor	ial experiment with gene	erator I1= ABCE, I2=BCDF	the alias of ACD are		
	a) BDE,ACF,ACDF	b) BDE,ABF,ACEF	c) CDE,ACF,DEF	d) None	()
5.	In parametric relations	of B.I.B.D the one that is	s not true is			
	a) vr=bk	b) λ(v-1)=r(k-1)	c) b≥v	d) b≥(k+v-r)	()
6.	The principle of Local C	control is not observed th	ne design is			
	a) R.B.D	b) L.S.D	c) B.I.B.D	d) C.R.D	()
7.	The Error sum of squa	res in L.S.D is				
	a) TO.S.S-Tr.S.S-BI.S.S	b) TO.S.S-Tr.S.S-Row.S.	S-Col.S.S c) TO.S.S- Tr.S.S	S-Col.S.S d) None	()
8.	In Split Plot design the	$COV(\varepsilon_{ijk},\varepsilon_{i'j'k'}) \text{ if } i=i',j=$	=j', k=k' is			
	a) σ ²	b) ρσ²	c) σ ⁴	d) 0	()
9.	The following B.I.B.D is	s resolvable				
	a) v=4,b=6,r=3,k=2,λ=1	b) v=5,b=7,r=2,k=	=2,λ=1 c) v=4,b=5,	r=2,k=2,λ=1 d) None	()
10.	In 2 ⁵⁻² fractional factor	ial experiment the block	size would be			
	a) 16	b) 4	c) 8	d) 32	()

II.	Fill in the blanks. Each question carries half Mark.
11.	If D(ϵ)= $\Omega\sigma^2$; Ω =PP', in multiple linear model $\beta =$
12.	To test H_0 : $\beta = \beta^*$ in case of multiple linear model the F-Statistics is
13.	For the multiple linear model Y=X β + ϵ the Total sum of squares(To.S.S) =
14.	The estimation of the missing observation in L.S.D is
15.	In Yule's notation the plane of regression on X_1 on X_2 and X_3 is
16.	The stepwise regression method is based on criterion.
17.	In 2 ⁴ factorial experiment the sum of squares of the effect ABCD =
18.	In Split plot design with p replicates, q main treatments r sub plot treatments the sum of squares due to the interaction between main and subplot treatments is
19.	The relative efficiency of L.S.D over R.B.D is
20.	The linear statistical model of two way ANCOVA is
III.	Write short answers to the following. Each question carries ONE Mark.
21.	State Gauss Markoff theorem.
22.	What is Multicolinearity?
23.	What is the Square of multiple determination?
24.	What is the need for variable selection in multiple linear regression model?
25.	Compare R.B.D and B.I.B.D.
26.	Define P.B.I.B.D.
27.	Explain total confounding in factorial experiment.
28.	Write ANOVA table of L.S.D.
29.	Write the parametric relations in B.I.B.D.
30.	What is Youden square design?

M.Sc. STATISTICS - FINAL CDE ASSIGNMENT - 2019 PAPER-III: OPERATIONS RESEARCH

L Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ½ mark.

- If the feasible region of the LPP is empty, the solution is 1
 - b. Unbounded d. None of the above a. Infeasible c. Alternative) (
- 2. Please state which statement is true.
 - (i) All linear programming problems may not have unique solutions
 - (ii) The artificial variable technique is not a device that does not get the starting basic feasible solution.
 - a. Both (i) and(ii) b. (ii) only c. (i) only d. Both are incorrect) (
- In Simplex algorithm, which method is used to deal with the situation where an infeasible 3. starting basic solution is given?
 - a. Slack variable b. Simplex method c. M-method d. None of the above ()
- 4. Any feasible solution to a transportation problem containing m origins and n destinations is said to be
 - a. Independent b. Degenerate c. Non-degenerate d. Both A and B ()
- 5. A given TP is said to be unbalanced, if the total supply is not equal to the total a. Optimization b. Demand c. Cost d. None of the above ()
- What do we apply in order to determine the optimum solution? 6 a. LPP b. VAM c. MODI Method d. None of the above ()
- In 2×2 games without saddle point which method is suitable 7 a. arithmetic b. graphical c. linear programming d. none of the above) (
- 8. The critical path satisfy the condition that a. Ei=Li & Ej=Lj b. Lj-Ei=Li-Ej=c(constant) c. Lj-Ei=Li-Lj d. All the above ()
- 9. Mixed integer programming problem can be solved by
 - a. Gomory's b. Branch and Bound c. Capital Budget Method d. all the above ()
- 10. The optimal solution to n-jobs through m machines can be obtained by following conditions a. Min{M1j} \geq Max{Mij}; i=2,3,...m-1 b. Min{Mmj} \geq Max{Mij}; i=2,3,...m-1 c either a or b d both a & b (
 -)

II. Fill in the blanks. Each question carries half Mark.

- Any feasible solution which optimizes (minimizes or maximizes) the objective function of the LPP is called its _____.
- Any solution to a LPP which satisfies the non negativity restrictions of the LPP is called its ______.
- A basic solution which also satisfies the condition in which all basic variables are nonnegative is called ______.
- 4. A feasible solution is called a basic feasible solution if the number of nonnegative allocations is equal to _____.
- 5. If the total supply is less than the total demand, a dummy source (row) is included in the cost matrix with _____.
- 6. Activity which starts only after finishing other activity is called ______.
- If in game the gains to one player are exactly equal to the losses of another player, so that sum of gains and losses equals zero is called _____.
- 8. In queueing models in which only arrivals are counted and no departure takes place are called
- A LPP in which some, but not all, of the decision variables are required to have interger values is called a _____.
- 10. The time interval between starting the first job and completing the last job including the idle time in a particular order is called ______.

- 21. Write the general mathematical model of linear programming problem.
- 22. Explain Slack, Surplus and Artificial variable.
- 23. Convert following primal to dual : Min $Z=X_1+X_2+X_3$ Subject to the constraints $X_1-3X_2+4X_3 \le 5$; $X_1-2X_2 \le 3$; $2X_2-X_3 \ge 4$; $X_1,X_2, X_3 \ge 0$
- 24. Explain feasibility in transportation problem.
- 25. Explain Hungarian method in shortly
- 26. Explain Minimax and Maximin principles for saddle point.
- 27. Define critical path?
- 28. Define PERT and give the formula for Expected activity time (t_e) variance of activity time.
- 29. Write density function f(t) for inter-arrival time in Queueing system.
- 30. Explain the concept of Integer Programming Problem

M.Sc. STATISTICS - FINAL CDE ASSIGNMENT - 2019 PAPER- IV : STATISTICAL QUALITY AND PROCESS CONTROL & TIME SERIES ANALYSIS

- I Give the correct choice of the answer like 'a' or 'b' etc. in the brackets provided against the question. Each question carries ½ mark.
- 1. Average Run Length is given by
 - a. $1-P_a$ b. $1/(1 P_a)$ c. $1/(1 \alpha)$ d. none of the above ()
- 2. The EWMA is defined as $Y_t =$
 - a. $\beta x_i (1 \beta) Y_{t-1}$ b. $\alpha x_i + (1 \alpha) Y_{t-1}$
 - c. $\alpha x_i (1 \beta) Y_t$ d. None of the above (

)

- 3. V-Mask procedure is proposed by
 - a. Duncun, 1950 b. Dodge, 1930 c. Bernard, 1959 d. None ()
- 4. If the items are selected one by one from the lot and the accumulated number of defective items at every stage are compared with a sequence of numbers for a decision, such plans are called
- b. Sequential sampling plans a. Acceptance plans d. None of the above c. Continuous sampling plans () Psychological dis-satisfaction of giving the lot a second chance is an advantage of 5. a. SSP b. DSP c. VSP d. None () Variance of a Time series can be stabilized by ______ transformation 6. d. b and c both a. No such is available b. Square root c. Logarithmic () 7. Limits for Auto Correlation function are a. [-1, 1] b. [0, 1] c. $(-\infty, \infty)$ d. $[0,\infty)$ () There are _____ parameters in MA(q) model 8. b. 2 a. q+1 c. q+2 d. q) The sample size For analyzing AR(p) model should be 9. $b_{.} > p$ d. None c. < p a. =p)
- 10. The assumption in estimating the ARMA(p, q) model is _____a. q > p+1b. p > q+1c. q=pd. q=p+1()

II. Fill in the blanks. Each question carries half Mark.

11. P-chart is ______ sensitive than \overline{X} and P-charts.

12. The highest peak of Average Outgoing Quality curve is known as ______.

- 13. In designing a control chart _______ size is the most important factor.
- 14. The moving average of span 'w' at time 't' is defined as $M_{t=}$.
- 15. ______ is defined as number of items inspected on an average and

rectifying sampling plans where rejected lots are inspected 100%.

- 16. The ACF ρ_k is significant when _____.
- 17. The mathematical model for AR(2) model is _____.
- 18. Inverted form of ARIMA model is ______.
- 19. The Portmanteau's statistic Q = _____.
- 20. Error in forecast $e_{t+1} =$ _____.

- 21. What are CUSUM control charts.
- 22. Explain TQM.
- 23. Define double sampling plan for attributes.
- 24. Write about Dodge's continuous sampling plan I.
- 25. Give the control limits of \overline{X} and R charts.
- 26. Define Time series.
- 27. Define ACF.
- 28. Define White noise process.
- 29. Define Sample spectrum.
- 30. State the steps involved in Box Jenkins methodology.