

## SEC 3.1

### BMA-S501 Probability and Statistics

**Credit : 2**

**L T P**

**Time: 3 hrs**

**3 1 0**

**NOTE:** The question paper shall consist of three sections (Sec.-A, Sec.-B and Sec.-C). Sec.-A shall contain 10 objective type questions of one mark each and student shall be required to attempt all questions. Sec.-B shall contain 10 short answer type questions of four marks each and student shall be required to attempt any five questions. Sec.-C shall contain 8 descriptive type questions of ten marks each and student shall be required to attempt any four questions. Questions shall be uniformly distributed from the entire syllabus. The previous year paper/model paper can be used as a guideline and the following syllabus should be strictly followed while setting the question paper.

Sample space, probability axioms, real random variables (discrete and continuous), cumulative distribution function, probability mass/density functions, mathematical expectation, moments, moment generating function, characteristic function, discrete distributions: uniform, binomial, Poisson, continuous distributions: uniform, normal, exponential.

Joint cumulative distribution function and its properties, joint probability density functions, marginal and conditional distributions, expectation of function of two random variables, conditional expectations, independent random variables.

#### **Books Recommended:**

1. Robert V. Hogg, Joseph W. McKean and Allen T. Craig, *Introduction to Mathematical Statistics*, Pearson Education, Asia, 2007.
2. Irwin Miller and Marylees Miller, John E. Freund, *Mathematical Statistics with Application*, 7th Ed., Pearson Education, Asia, 2006.
3. Sheldon Ross, *Introduction to Probability Model*, 9th Ed., Academic Press, Indian Reprint, 2007.