INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III: 1967-68 QUESTION PAPERS - CONTINTS

Sl.	Date	Examination Number	Subject
Peri	odical Exa	minations	
ı.	18. 9.67	23	Goneral Science-4: Biochemistry Theory
2.	23.10.67	25	General Science-5: Sociology
3.	30.10.67	26	Statistics-3: Data Processing
4.	6.11.67	27	Mathematics-3: Analysis
5.	13.11.67	28	Economics-3
6.	20.11.67	29	Statistics-3: Statistics Theory and
7.	27:11:67	30	Statistics-3: Probability
M14-	Yoar Exami	nations	
8.	18.12.67	79	Mathematics-3: Analysis
9.	20.12.67	80	Economics=3
10.	21.12.67	81	Statistics-3: Probability
11.	23.12.67	82	Statistics-3: Statistics Theory and Practical
12.	25.12.67	83	Statistics-3: Data Processing
13.	26.12.67	84	General Science-4: Biochemistry Theory
14.	27.12.67	85	General Science-4: Biochemistry Practical
15.	29.12.67	86	General Science-5: Statistical Mechanics
Peri	odical Exa	minations	
16.	26. 2.68	142	Mathematics-3: Analysis
17.	4. 3.68	143	Statistics-3: Probability
18.	11. 3.68	144	General Science-5: Psychology Theory
19.	18. 3.68	145	General Science-5: Engineering
20.	25. 3.68	146	Statistics-3: Statistics Theory and Practical
21.	1. 4.68	147	Economics-3: Indian Economics
Anna	al Examina	tions	
22.	20. 5.68	200	Mathematics-3: Analysis
23.	21. 5.68	201	Economics-3: Indian Economics
24.	22. 5.68	202	Economics-3: Economic Theory
25.	24. 5.68	203	Statistics-3: Probability
26.	27. 5.68	204	Statistics-3: Statistics Theory and Practical
27.	28. 5.68	205	General Science-4: Biology Theory
28.	29. 5.68	206	General Science-5: Psychology
29.	30 . 5 . 68	207	General Science-5: Engineering

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III:1967-68

23

PERIODICAL EXAMINATIONS

General Science-4: Biochemistry Theory

	processor and the same of the	
Date:	18.9.67 Maximum marks: 50 Time: $1\frac{1}{2}$ hours	
1.(a)	Define isoelectric point.	
(b)	What is the function of lipoproteins?	
(c)	Describe a colour reaction of protein. [10	1
2.(a)	What is an Enzyme?	
(b)	Define turnover number.	
(c)	Describe the preparation and properties of	
	(i) Pepsin	
	(11) Urcese. [25	֡֞֞֞֞֞֞֞֞֞֞֞֞֞֞֞֞֞֓֞֞֞֜֞֞֞֓֞֓֞֓֓֞֞֜֞֓֓֓֞֞֞֜֞֞֞֞֞֓֓֞֞
3.	Give one example of each:	
	a) Dipeptide, b) Basic unino acid, c) Polysaccharide, d) Hexase, e) Decarboxylase. [15	5]

1251

INDIAN STATISFICAL INSTITUTE Research and Training School B.Stat. Part III: 1967-68

PERIODICAL EXAMINATIONS

General Science-5: Sociology

Date: 23.10.67

Maximum marks: 100

Time: 3 hours

Note: All questions carry equal marks.

1. EITHER

What is sociology? What is the necessity of studying sociology?

OR

'Statistics is a technology' - How this remark fits with regard to the subject matter of sociology?

2. EITHER

Why is the family an omnirresent social institution? What will be your statistical design in studying such an institution in a city?

OR

What is a 'household'? How it differs from a 'family unit? Does the urban family differs from rural? If so, what will be your statistical design in studying families in a small town or in a village?

EITHER

Define and distinguish between caste, class and rank. Enumerate the features of caste organisation in India.

OR

What are unilindar kingroupings? Describe one of its functions with suitable examples.

4. EITHER

What is 'incorporeal' and 'corporeal' property? 'Primitive economics is based on reciprocity' - Illustrate.

OR

Critically examine the theories of Karl Bucher, P. Engels, Adam Smith and Brumo Hildebrand with respect to preliterate Economy.

5. EITHER

What are levirate and sororate? How do you account for these practices? What are the different methods of acquiring brides prevalent in Indian societies?

OR

Write short notes on (any five):

Twince born, Sect, Social distance, Kula, Social structure, Social stratification, Tecknonymy, Tabod.

- ----

[26]

PERIODICAL EXAMINATIONS

Statistics-3: Data Processing
Date: 30.10.67

Statistics-3: Data Processing
Maximum marks: 100

Time: 2 hours

DECENSION INCLUDED TO THE PARTY OF THE PARTY

- What controls would you suggestat the punching stage for accurate transfer of data to punched cards. [8]
- A sorter machine has suddenly stopped during sorting.
 What are the probable causes of machine stoppage?
- Choose any five of the following statements and state which are correct and which are false. [5]
 - a) Any of the 4 corners of a Hollerith card can be cut.
 - ISI made sorter can sort cards at the rate of 650 cards per minute.
 - c) Sorted cards are directed to higher nockets when the sorting brush fixed on the brush-holder is longer in length.
 - d) Cords are reproduced properly by feeding the original set of cards so well as the blank cards face up and 9-Edge leading.
 - e) There are 10 exit bubs of a digit selector on an IPM accounting machine.
 - f) Only the adjacent counters of a 402 accounting machine can be coupled;
- 4. Write notes on (a) Alphabetic listing and (b) substraction in respect to a 402 accounting machine.

 [8]
- A new set of XXXI cards to be obtained from the existing set of cards in the design given in problem No.6.

Show the Control Panel wiring diagram in respect to IBM 513 type reproducing Punch to get the job done. [10]

6. A list of cards to be obtained in the form given below for cards with daily wage 10.00 to 10.99. The data have been transferred to cards in the design with card design index No.XXXI given below.

Card-design

	perticulars	card columns
1.	Design index number	1 - 4 Punched XXXI
2.	Department	5
3.	Category	6
4.	roll number	7 - 9
5.	name	10 - 34
6.	daily wage	35 - 38 (in Rs.0.00)

Listing Format:

depart- ment	category	roll number	name	daily wage
(1)	(2)	(3)	(4)	(5) [24]

7. Class records.

[40]

27

FERIODICAL EXAMINATIONS Mathematics - 3: Analysis

Date: 6.11.67

Maximum marks: 100 Time: 3 hours

Note: Answer Groups A end B in separate enswerscripts.

Group A

- 1.a) When do you say that a sequence {an} of real numbers tends to a limit?
 - b) If a sequence $\{a_n\}$ tends to a limit $\{$, and if $\overline{S}_n = \frac{a_1 + a_2 + \dots + a_n}{n}$, show that $\{\overline{S}_n\}$ tends to the same limit. Is the converse true? Justify your answer. [3+8]=[11]
- Explain clearly the terms, 'metric space'; 'open set', 'compact set in a metric space'. [3+3+4]=[10]
- 3. Let (R, d) be the real line with usual metric. Let f be a function from R into R.
 - a) When do you say that f is continuous?
 - b) If f is continuous and satisfies the functional equation f(x+y) = f(x) + f(y) for every two real numbers x, y; show that f(x) = ax for all x, where a is a constant.
 - c) Frove that if f is differentiable at a point then it is continuous at that point. Is the converse true? Justify your answer. [3+7+7]=[17]
- 4. Justify your answer in each of the following questions:
 - (a) f(x) = 1 if x is irrational = 0 if x is rational Is f continuous?
 - (b) Let $A = \{x : 0 \le x \le 1\}$ Define d(x, y) = 1 if $x \ne y$ = 0 otherwise Is A compact?
 - (c) Every infinite set has at least one accumulation point. Is this statement true?
 - (d) Every uncountable set has at least one accumulation point. Is this statement true. [3+3+3+3]=[12]

Group B

Note: Answer questions 5 and C and any one of the remaining two questions.

- 3.a) When do you say that a function defined on a region is holomorphic? Show that the roal and imaginary parts of a holomorphic function satisfy the Cauchy-Riemann equations.
 - b) Consider the following function on the complex plane into the complex plane:

$$f(x + iy) = u(x+iy) + iv(x+iy)$$

where
$$u(x+iy) = \frac{x^3-y^3}{x^2+y^2}$$
 if $(x, y) \neq (0, 0)$
 $= 0$ if $(x, y) = (0, 0)$
and $v(x+iy) = \frac{x^3+y^3}{x^2+y^2}$ if $(x, y) \neq (0, 0)$

Show that u and v satisfy the Cauchy-Riemann equations but f is not holomorphic on the complex plane.

(You can assume that; u and v have first order partial

derivatives).

5.c) Show that, if the derivative of a holomorphic function is

6.a) Show that the function

zero then it is constant.

$$f(z) = |z|$$

is every where continuous but nowhere differentiable. Determine the limiting values of the differential quotient $\frac{f(z+h)-f(z)}{h}$ as $h\to 0$ and show that they form a circle in the complex plane. (Do not confuse a circle with a disk).

b) Show that the function

$$f(z) = |z|^2$$

has a derivative at z = 0 but nowhere else. [8+7]=[15]

- 7.a) State and prove the Cauchy-Hadamard's theorem for power series.
- 8.a) When do you say that a subset of the complex plane is an open set? Is the set of all complex numbers with modulus strictly less than one, an open set? Justify your answer.
 - b) When do you say that a subset of the complex plane is a compact set? Is the set of all complex numbers with modulus greater than or equal to one, a compact set? Justify your answer.
 - c) What is meant by 'Radius of convergence of a power series series'? State the Cauchy-Madamard's theorem.
 - d) Show that every absolutely convergent series of complex numbers is convergent. Is the converse true? Justify your answer.
 - e) Show that the function

$$f(z) = \overline{z}$$
 (= conjugate of z)

is a one to one continuous map of the complex plane onto itself which preserves addition and multiplication. [2+2+3+1+4]=[15]

17+4+4]=[15]

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III:1967-68 PERIODICAL EXAMINATIONS

158

Economics - 3

ato: 13,11,67

Maximum marks: 100 Time: 3 hours

Note: Answer Groups A. B and C in separate answerscripts

Group A (Maxamarka: 30)

Answer any two questions from this group.

That were the broad approach and objectives of the second five year plan? Now far were the objectives realised? [15]

Discuss the arguments for and against planning as a means of economic development. [15]

That were the broad estimates of financial resources for the third five year plan? Discuss how these estimates were arrived at. [15]

What is a mixed economy? Evaluate the success of Indian planning in expanding the economic resources of the country.
[15]

Group 3 (Fax. marks 30)

(Answer Quantion No.5 and any one of Quantion No.6 (a), (b) and (c))

Discuss the role Adam Smith ascigne to capital accumulation in his theory of economic growth and analyse the process that brings about the stationary state in Smith's model.

[20]

OP.

Examine the Ricardian theory of factor shares in a growing economy and indicate its bearings on the course of economic development. [20]

Explain briefly any one of the following statements:

- a) 'The extent of division of labour which can take place depends on the size of the market'.
- From the stendpoint of economic development, the increase in met matical product must be a sustained increase.
- c) 'Rent is the payment to the landlord which equalizes the profit rate among capitalists in the employment of equal units of labour and capital on lands of different qualities'.

[10]

Group C (Max. marks: 40)

(Inswer any two questions from this group)

7.	EXPLAIN the concept of 'Vicious Gircle of Poverty' and examine how far the statement that 'a country is poor because she is poor' is applicable to present day underdeveloped countries.	[20]
	<u>OR</u>	
	Discuss the criteria which help you to distinguish a country as an underdeveloped one.	[20]
8.	EITHER	
	Examine the factors that are responsible for the under-development of en economy.	[20]
	<u>OR</u>	
	Explain the meaning of population explosion with particular reference to India and discuss the demographic characteristics of an underdeveloped economy.	[20]
9.	Explain the meaning and forms of 'Potential Surplus' that exists in an underdeveloped country and discuss how this surplus can be mobilised.	[20]
10.	Discuss the different methods of measuring economic development of a country pointing out merits and limitations of these methods.	- [20]

TERIODICAL EXAMINATIONS

Statistics-3: Statistics Theory and Practical

ste::0.11.67

Maximum merks: 100

Time: 3 hours

CROUP A

Motes Answer Q.1 and any 2 other questions from this

.a) Show that in simple random campling without replacement from a finite population the sample mean has uniformly minimum veriance among all linear unbiased estimates of the population mean of a characteristic. .

[10]

b) In a stratified random sampling scheme without replacement, obtain the optimal allocation (the one which minimises the variance of the estimate of the population mem) of sample size for different strata when the total sample size 'n is fixed.

[10]

 n) Describe a method of drawing a sample of size n from a population with N units where the probability of choosing any unit is proportional to the size of the unit.

[7] [8]

b) Describe a method of drawing a sample of size n from a univariate normal population with specified mean and variance.

Define the following estimates of the population total of a characteristic y when the population total of an auxiliary characteristic x related to y is known

i) Ratio estimate
ii) Difference estimate iii) Regression cstimate

[9]

t) Find out the approximate variance of the ratio estimator, [6] when the sampling scheme is SRS with replacement.

y are all zero on a portion q N of the N units $(0 \leqslant q \leqslant 1)$. In a certain population it is known that the observations

a) If μ and σ^2 are the mean and variance respectively of y's in the original population (including the zero-values) and σ^2 is the varianzero-values are excluded, show that is the variance when all the

$$\sigma_0^2 = \frac{\sigma^2}{p} - \frac{q}{p}\mu$$
, where $p = 1 - q$. [8]

t) Let V_1 and V_2 be the variances of the sample ccans when n units are drawn at random with replacement from the original population (including the zero values) and the curtailed population containing only K units excluding all the zero values, respectively. Show that

$$\frac{v_1 - v_2}{v_1} = \frac{q(1 + c^2)}{c^2} \quad \text{where } c = \frac{\sigma}{\mu}$$
 [7]

ETTIER

Consider a sample (X_1,X_0,\ldots,X_n) of size n from a standard normal distribution. Let

$$R(X_1,...,X_n) = \max(X_1,X_2,...,X_n)-\min(X_1,...,X_n)$$

Find out the expected value of the random variable R by 3-point Gauss-Hermite formula when the sample size $n_{\rm m}/4$.

[Hint: The density function $T(X_1,...,X_n) = \max_{t} (X_1,...,X_n)$ is given by $g(t) = \frac{1}{\sqrt{2\pi}} n (\overline{\Phi}(t))^{n-1} e^{-(1/2)t^2}$

where
$$\underline{\underline{d}}(t) = \int_{-\infty}^{t} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}u^2} du$$
 [25]

<u>OR</u>

The table below gives the frequency distribution of the number of albino children in families of five children, with at least one ablino child in the family.

number of albino children in the family		2		4		total
number of families	25	23	10	1	1	60

Fit a truncated binomial distribution to the Lata.

6.a) In a population with N = 6 units the values of Y₁'s are 8.74, 6.32, 7.29, 2.03, 1.02, 9.20. Calculate the sample mean y for all possible random samples without replacement of size n = 3. Verify that y is an unbiased estimator of the population mean and that the variance of y is given by

$$V(\bar{y}) = \frac{N-n}{N-1} \frac{\sigma^2}{n} \quad \text{where } \sigma^2 \text{ is the}$$
 variance in the population. [15]

The following data relate to a population divided into 4 strate.

stratum no.	number of units in the stratum	variance of y's in the stratum
1 2	112 203	1232.5 7650.9
3 4	422 263	10234.2 3795.1

Obtain the Neyman's optimal allocation of sample sizes to the different strata, when the total sample size n = 100 is fixed. [1

[10]

30

[4]

PERIODICAL EXAMINATIONS

Statistics - 3: Probability

Maximum marks: 100 Date: 27.11.67.

Time: 3 hours

- State and prove the inversion theorem for characteristic [20]
- When do you say that a sequence of distribution functions 3.2). converges weakly.
 - Examine if Pn converges weakly when defined as follows: b)
 - i) .Fn is the d.f. of the uniform distribution on (-n,n),[4]
 - ii) F_n is the defe of $X_{n1} + X_{n2} + X_{nn}$ where $X_{n1}, X_{n2}, \dots, X_{nn}$ are i.i.d and $P(X_{n1} = 0) = p_n$ and $P(X_{h_1} = 1) = 1 - p_n, p_n -> 1, n(1 - p_n) -> 0.$ [4]
 - 111) $F_n(x) = \begin{vmatrix} 0 & x < -1 1/n \\ 1/4 & -1 1/n \le x < 0 \\ 1/2 & 0 \le x < 2 + 1/n \\ 3/4 & 2 + 1/n \le x < 3 \end{vmatrix}$ [4]
 - iv) $F_n(x)$ is the d.f. of $\frac{\chi_1 + \dots + \chi_n}{n}$ where χ_1, χ_2, \dots are i.i.d. and $E(X_1) = 27$. [4]
- Let 0, and 0, be independent random variables with ₹. distribution functions $\epsilon_1(x)$ and $\epsilon_2(x)$.
 - Obtain the d.f. of $\theta_1 + \theta_2$. (a) [4]
 - Obtain the c.f. of $\theta_1 + \theta_2$. (b)
 - Show that the sum of two independent Poisson (c) random variables also has a Poisson distribution. [4]
- i.a) X1, X2 are random variables with a joint density func-

tion const. $e^{-x_1-x_2}$ $(x_1^{\alpha-1} x_2^{\beta-1} + x_1^{\gamma-1} x_2^{\delta-1}), x_1 \ge 0$ X, 20.

- 1) Find the value of the constant.
- [4] [4] Find the conditional distribution of X₁ given X₂.
- iii) Find the conditional mean of X1 given X2. [4]
- X and Y are independent normal random variables with means zero and unit variances. Obtain the variance cob) variance matrix of the random variables o, X,

$$\sigma_2(PX + /1 - P^2Y)$$
. [4]

~ 1)	hution	n the characteristic function of the Cauchy distri-	[6]
b)	Exami	ne if the following are c.f.'s; give reasons.	
	1)	c t4.	[4]
	ii)	$e^{-8^2/2}$ sin t/ t^2 .	[4]
	111)	sin t/t.	[4
c c)	1)	How many times can a c.f. be differentiated at o if the distribution admits of n moments?	[3]
	11)	Now many moments will distribution admit if its c.f. can be differentiated n times at o.	[3]
6.	State	whether the following are true or false.	
	1)	If a sequence of characteristic functions converges to a characteristic function then the corresponding sequence of d.f.'s converge weakly.	[3]
	11)	If a c.f. is differentiable at one point it is differentiable everywhere.	[3]
	111)	If two characteristic functions agree on an internal they agree everywhere.	[3]

1 Lim. CYARTSFICAL INSTITUTE Research and Training School B. Stat.Part III:1967-68

MID-YEAR EXAMINATIONS

Mathematics-3: Analysis

Pate: 18.10.67

Maximum marks: 100 Time: 3 hours.

Note: Answer Ground A and P in separate answerscripts. Group A Max. marks: 50

- If $a_n = \frac{n^2 + n + 1}{5n^2 + 1}$, show that $a_n \to 1/3$.
 - b) If $a_n \rightarrow \lambda$, show that $|a_n| \rightarrow |\lambda|$. Is the converse true? Justify your answer.
 - c) Find a necessary and sufficient condition for the convergence of a monotonic sequence.
- Let f(x) be continuous in [-1, 1] which assumes only rational values and let f(0) = 0. Prove that f(x) = 02.a) everywhere.
 - b) Let f(x) = [x], in [0, 4]. ([x] means the greatest integer less than or equal to x.) Is f Riemann-integrable? Justify your answer.
 - c) Let f(x) be a function defined in [0, 1] as follows

 $f(x) = \begin{bmatrix} 0, & \text{when } x \text{ is rational} \\ 1, & \text{when } x \text{ is irrational} \end{bmatrix}$

Show that f is not Riemann-integrable.

16+5+6]=[17]

- 3.a) When do you say that \(\xi\) is an extreme value of a function f defined on a finite closed interval?
 - b) Show that if f(e) is an extreme value of a function
 f(x) then f'(c), in case it exists, is zero. Is the converse true? Justify your answer.
 - c) Give an example to show that f(c) may be an extreme [5+6+5]=[16] value even when f'(c) does not exist.

Group B Max. marks:50

- 1.a) State and prove the Cauchy-Hadmard's theorem for power series.
 - b) Determine the radius of convergence of the power series $\sum \frac{z^n}{n}$ (you have to evaluate the limit under consideration). Exhibit two complex numbers with the same modulus such Exhibit two complex numbers with the count and not at the that the series converges at one point and not at the [8+7]=[15]
- 2. Let R be an open bounded rectangle in the complex plane and f a holomorphic function on R.
 - a) If the derivative of f is zero at every point of R then f is a constant.

GO ON TO THE NEXT PAGE

- (a,b) If |f(z)| = 1 for each z in R then f is a constant.
 - c) If $f(z) \neq 0$ for any point z in R then $\frac{1}{f(z)}$ is also holmorphic. [5+5+5]=[1;
- Answer whether the following statements are true or false. If true prove them, if false give a counter example.
 - a) A holomorphic function defined on a region is continuous.
 - any absolutely convergent series of complex numbers is convergent.
 - c) If the Radii of convergence of the power series

 Σ $a_n z^n$ and Σ $b_n z^n$ are finite then the Radius of convergence of the power series Σ $(a_n + b_n) z^n$ is also finite.

d) The set of all complex numbers with modulus equal to 1 is an open set in the complex plane.

e) For any sequence (cn) of positive real numbers,

 $\lim \inf \frac{c_{n+1}}{c_n} \leq \lim \inf n/\overline{c_n} \ . \ \ [3+3+3+5+6] = [20]$

MID-YEAR EXAMINATIONS

Economics-3

Date:	20.12.67 Maximum marks: 100 Time: 5 hours	
	Note: Answer Groups A,B, and C in separate answerscripts.	
	Gran A	
1.	SITHER Analyse the possibility of overproduction in a capitalistic occnomy as brought out in the arguments of Ricardo and Malthus.	[2E]
	<u>0R</u>	
	Elucidate the Marxian arguments on the problem of under- consumption in the capitalist system.	[25]
2.	Explain briefly any one of the following statements:	
	a) In the stationary state there are no profits even though wages are at the subsistence level.	
	 Marx's law of the falling rate of profit indicates a potential tendency which, though not realised, may none the less be important. 	[15]
_	Group B	
3.	Discuss the view that the present system of prices in the USSR is impeding the growth of Soviet economy.	[15]
	OR Discuss the new role of profit in the Seviet economy.	[15]
4.	EITHER Discuss the view that without collectivisation of agriculture, the pace of industrialisation in the Soviet Union would have been slower.	[15]
	OR	
	Write short notes on any two of the following:	
	a) NEP	[15]
	b) war-communism	[15]
	c) scissor's crisis.	[12]
	Answer any two questions.	
5.	Discuss the Amehleus of measuring National Treems in an	
J.	Discuss the problems of measuring National Income in an underdeveloped country.	[15]
6.	Discuss the ingredients of economic development of a country.	[15]
7.	When unemployment exists, disguised or obvious, the choice of factor proportions may be complicated by a confusion or nerging of objectives, between maximum rate of advance in output and maximum employment'. Explain and State whether an underdeveloped country should follow labour intensive technique or capital intensive one in the process of development.	[15]
₽•	Examine the role and limitations of Land Reforms measure in the process of economic development.	[15]

MID-YEAR EXAMINATIONS

Frobability

Date: 21.12.67

Maximum marks: 100

Time: 3 hours

[10]

Answer any five questions.

- 1.a) Define clearly random variable, distribution function, discrete distribution, continuous distribution, probability donoity function for the bivariate case. [10]
 - b) The conditional distribution of X given Y = y(y>0) is a Poisson with parameter n. The distribution of Y has donsity function

$$\bar{q}^{\lambda y} y^{\alpha-1} \lambda^{\alpha} / \bar{q} y > 0$$

Obtain the joint distribution function of (X,Y) and the marginal distribution of X.

- 2. Let X be any random variable. Denote its central moments by μ_0 , μ_1 , μ_2 , etc; let $\beta_1 = \mu_2^2$, μ_2^2 , $\beta_2 = \mu_4/\mu_2^2$.
 - 1) Obtain the variance of $ax^2 + bx$. [5]
 - 11) From the above or otherwise show that $\beta_2 \ge \beta_1 + 1$. [7]
 - iii) Let X take the value 0 with probability 1-p and the value 1 with probability p. Calculate μ₂, μ₃, μ₄, β₁ and β₂ for X. Verify that β₂=β₁+1 is true in this case for all p. [8]
- 3.a) (X,Y) have a uniform distribution on the region bounded by the lines x+y=1, x+y=-1, x-y=1 and x-y=-1. Obtain the marginal distributions and the conditional distributions. Also obtain the variance covariance matrix of (X,Y). [10]
 - b) If on the same region as above the density function of (X,Y) is C(x²+y²) obtain the constant C and all the other entities mentioned in the above question.
- 4.a) Mention three properties of a characteristic function. [5]
 - b) F(x) is a function defined for all rational x and is such that $F(x) \le F(y)$ whenever $x \le y$, x, y rational and $\lim_{x \to \infty} F(x) \to 0$ (1) as $x \to -\infty(\infty)$ through rational 1 values. Define a distribution function G(x) based on F such that at each y which is a continuity point of G_y

 $F(x) \rightarrow G(y)$ as $x \rightarrow y$ through rational values. [15]

5.a) Lot X have a Poisson distribution with parameter λ. Show that the distribution of

 $\frac{X-\lambda}{\sqrt{X}}$

converges to a normal distribution as $\lambda \to \infty$. (Use characteristic functions.)

[8]

- b) Show that the sum of two independent nernal random variables (means μ_1,μ_2 , variances of, σ_2^2) has also a normal distribution.
- c) The r-th raw moment of a random variable X is p(p+1) ... (p+r-1) (p> 0). What is its characteristic function?
- 6.a) Let X be a random variable with p.d.f. f(x). What is the p.d.f. of $\frac{X+3}{5}$?
 - b) Let X, Y be independent normal random variables with means 0, 0 and variances 1, 1. What is the joint distribution of (X cos 0 + Y sin 0, X cos 0 - Y sin 0)?
 - c) Let X be a random variable with p.d.f. f(x). State some conditions under which you can readily obtain the p.d.f. of j(X). What is the p.d.f. of j(X) in that case?

1 82

MID-YEAR EXAMINATIONS Statistics-3: Statistics Theory and Practical

Date: 23-12-67

Maximum marks: 100

Time: 3 hours

Note: Answer Grouns A.B and C in separate answerscripts

Group A

- It is desired to test H:p = .4 against A:p < .4 on the basis of a sample of size 10 from a binemial population. Give a test of exact size .1 and compute its power when [6 +4]=[10] p = 2.
- State and prove Neyman Pourson lemma in the case of con-2. tinuous distributions. Use this result to obtain UnP test of H: μ = O against A: μ < O based on a sample of size 12 from a N(µ,1) population. [12+8]=[20]
- . Let x_1, \dots, x_n be a sample from a normal population with unknown mean μ and unknown variance σ^2 . Use the likelihood ratio method to test $H: \mu = 0$ against

(It is not necessary to derive the maximum likelihood estimates of the parameters involved).

Group B

Attempt Q.1 and any one from the rest.

- ı. From a population divided into k strata, n, observations are drawn with replacement and with equal probabilities from the i-th stratum, i=1,2,..., k.
 - a) Obtain an unbiased estimator $\hat{\mu}$ of the population mean g on the basis of the sample.
 - b) Derive the variance of this estimator and an unbiased estimator of this variance.
 - c) Suppose that the cost function for the sampling project is of the following form:

cost
$$C = A + \sum_{i=1}^{k} n_i c_i$$

where A = overhead cost

C4 = cost of surveying one unit in the i-th stratum $i = 1, 2, \ldots, k$.

Find out the optimum values of the n_i 's i = 1, 2, ..., kminimising variance of $\widehat{\mu}$ subject to a fixed total cost

[25]

[10]

2. Suggest an unbiased estimate of the population total for a two stage sampling scheme in which, units in both the stages are selected with equal probability and without replacement. Assume that each first etage unit centains the same number of second stage units and that from each of the m celected first stage units, a constant number n of second stage units are selected.

[15]

3. Show that if given X=n, the conditional distribution of a random variable Y be binemial $b(n,\pi)$ and if marginally the random variable X has a Poisson $p(\lambda)$ distribution then the marginal distribution of X is also Poisson and is precisely $p(\lambda\pi)$.

Group C Statistics - Practical

Any one question from this group.

Consider a rundom variable X taking values 1,2,..., n, with

$$P(X = x) < x \cdot \pi_{\Theta}(x) \quad x = 1, 2, ..., n$$

where
$$\pi_{\theta}(x) = \binom{n}{x} \theta^{x} (1-\theta)^{n-x}$$
, $0 < \theta < 1$.

Find out the distribution of X and fit this distribution to the following data (n= 5 in this case).

Distribution of the number of albino children in families of five children, with at least one albino child.

no. of albino children in the family	1	2	3	4	5	totel
number of families	25	23	10	1	1	60

2. A population contains 6 units with the following values —of y_i and $x_{i\bullet}$

unit	1	2	3	4	5-	6
Уį	2.39	4.01	5.21	8.61	9.89	12.24
x _i	0.23	1.29	3.02	4,29	5.32	6.14

By working out all cases compare the precisions of the ratio and the difference estimators of population total for simple random samples of size 2, without replacement. [20]

MID-YEAR EXAMINATIONS

Statistics-3: Data Processing

Date: 25.12.67

Maximum marks: 50

Time:12 hours

- For each of the following statements, state whether it is true or folse.
 - A floating point quantity can never appear in a fixed point expression
 - f\(\phi\)RMAT statement can appear anywhere in a F\(\phi\)RMAT programme.
 - iii) ConTINUE is a dummy statement that couses no additional instruction in the object programma. So it is of no use.
 - iv) The statement 'IF (a) n₁,n₂,n₃' transfers the control to n₁,n₂, or n₂' depending on whether the value of a is >. =, or < Zero.</p>
 - v) Every input-output statement in a FORTRAN programme must have a format statement associated with it[5 x3]=[15]
- Examine the following statements. Correct errors, if any.
 - 1) DIMENSION, A(10), B(5,5), C(1)
 - 11) 4AT = 3(8.* E+C/4.0)
 - 111) A(0) = A(1) A(2)*A(3)/3Y
 - 1v) GOTO (4,5,6,7,10)V
 - v) D005, P = I.M.J.

(5 ×3]=(15)

3.a) DIMENSION A(10),B(5)

READ 100, (A(I), B(I), I = 1,5), (A(J), J = 6,10)

- 100 F¢RMAT (2F5.3/3F5.1).
- 1) How many cards are read?
- ii) Write down the sequence of the quantities read from each card according to the above format.
- b) READ 1, A, X

DIMENSION A(5), X(5)

B = 0

D > 10 7 = 1,5

D = 1.5

I FORMAT (10 F 8.6)

IF (X(J)) 20, 20, 30

30 A(J) = A(J) + X(J)

10 B = B + X(I)

20 CONTINUE

- i) Is this a valid set of statements?
- ii) Can you rearrange the above instructions to make it a valid set?

```
c)
        DIMENSION LY(2)
         J1 = 2
         D = 10 \text{ Il} = 1,2
         LB = 0
         I = I1 - 1
        J = J1 - 1
        12 IF (I) 10, 10, 11
        11 IF (J) 10, 10, 13
        13 LB = LB + (I - 2*(I/2))*(J-2*(J/2))
             I = I/2
             J = J/2
             C$T$ 12
        10 LH (II) = 1 - 2*(LB - 2*(LB/2))
        Write down the final cutput of the computation done with
        the help of the above progremme.
                                                                                   [15]
        Write a short note on ISI modification of FORTRAN II.
                                                                                    [5]
4.2)
        The values of x_1, x_2, \dots, x_n of a variable X are
  (ď
        punched on cards in a suitable format. Write a FORTRAN programme to compute the standard deviation of X and to print the result in the form 'STD. DEV. = ...
                                                                                  [15]
```

- ----

INDIAN STATISTICAL INSTITUTE Research and Training School B. Stat. Fart III:1967-68

84

MID-YEAR EXAMINATIONS

General Science-4: Blochemistry Theory

Time: 1 hours Maximum morks: 50 Pate: 26.12.67 Give one example of each: 1. a) Nucleotide, (b) Fat soluble vitamin, c) Water soluble vitamin, (d) Antibiotic. [10] e) Purine. [15] 2. Describe how fatty acid is oxidized in marmelian cells. Describe the functions of different pituitary hormones. [15] 3. 4. How can you estimate vitamin-C in lemon juice? [10]

INDIAN STATISTICAL INSTITUTS
Research and Training School
B. Stat. Part III:1967-69
MID-YEAR EXAMINATIONS
GLOSS STATE
Bischemistry Fractical

Date: 27.12.67

Maxicum marks: 100

Time: 3 hours

- Standardize the given 2, 4-dichlorerhenol-indephenol dye against the standard ascorbic acid solution.
- Determine the concentration of ascorbic acid in the unknown sample and express the result as mg. of ascorbic acid per 100 ml.

MID-YEAR EXAMINATIONS

General Science-5: Statistical Mechanics

Date: 28.12.67

Maximum morks: 100

Time: 3 hours

1. Explain the following terms:

Phase space, Microstates and macrostates, Thermodynamic probability. [3×4]=[12] Establish Stirling's approximation: $\ln (x!) = x \ln x - x$. [7] Starting from the first principle show that the number of phase points in the i-th cell is given by:

$$N_1 = \frac{N}{Z} \exp \left(-w_1/kT\right)$$

the symbols having their usual meanings.

[20]

- 2. Suppose there are three cells in phase space: 1,2,3. Let N = 30, N₁ = N₂ = N₃ = 10, and w₁ = 2 joules, w₂ = 4 joules, w₃ = 6 joules. If ∂N₃ = -2, find ∂N₁ and ∂N₂ using the two condition equations.
 Consider a system of 10⁶ particles and a phase space of . 5.10⁵ cells, in which the energy w₁ is the same for all cells. What is the thermodynamic probability of (a) the most probable distribution; (b) the lesst probable distribution?
 [5]
- Apply the Maxwoll-Boltzmann statistics to a monoatomic ideal gas ensemble and deduce the familiar equation of state of an ideal gas.
- 4. What is the essential difference between Bose-Einstein and Fermi-Dirac statistics? Apply Bose-Einstein statistics to derive Planck's formula for the density of radiant energy in an enclosure whose walls are at a temperature [5+15]=[20]

Compute on the basis of the Fermi-Dirac statistics, for 4 phase points and 2 cells, and with n=4, the thermodynamic probabilities of the macrostates $N_1=4$, $N_3=0$; $N_1=2$, $N_1=2$; $N_1=1$, $N_1=3$; $N_1=0$, $N_1=4$. Which macrostate has the greatest probability?

PERIODICAL EXAMINATIONS

Mathematics-3: Analysis

Date: 26.2.68

Maximum marks: 100

Time: 3 hours

[6]

Note: Answer Grouns A and B in separate answerscripts.

Group A

- 1.a) Explain clearly the term 'uniform continuity' of a function f. [6]
 - b) Show that every continuous function on a closed bounded interval is uniformly continuous in that interval. [8]
- 2.a) If f'(x) > 0 for every point x in [a,b], show that f(x) is increasing on [a,b]. [5]
- b) If q"(x) ≥ 0 for every point x in [a,b], show that for every set x₁,x₂,..., x_n; of points in [a,b]

$$q\left[\frac{x_1+x_2+\dots+x_n}{n}\right] \le \frac{1}{n} [q(x_1) + q(x_2) + \dots + q(x_n)].$$
 [8]

- 3.a) From first principles show that the function f(x) = x²
 on [0, 1] is R-integrable and find the value of the
 integral.
 - b) Show that the product of two R-integrable functions on [a,b] is R-integrable on [a,b].
 - Let X be the closed unit interval and r₁,r₂,...,r_n,... be an enumeration of rationals in X. Define

$$f(x) = \frac{1}{2^n} \quad \text{if } x = r_n$$

$$= 0 \quad \text{otherwise} \cdot$$

Show that f is R-integrable on X and find the value of the integral. [10]

Group B

- 4.a) If Σ a_n is absolutely convergent series of complex numbers and Σ b_n is a rearrangement of it, then show that Σ b_n converges to the same sum as Σ a_n.
 - b) Define the product of two series. If Σ $a_n = a$ and Σ $b_n = b$ and if the two series are absolutely convergent then show that the product series converges to a_*b_*
 - By using (b) or otherwise show that for any two complex numbers a, b

$$e(a + b) = e(a) \cdot e(b)$$

where e is the exponential function. [5+12+4]=[21]

- •2) State and prove the chain rule for holomorphic functions. Formulate any such rule for continuous functions.
- Show that a holomorphic function defined on a region should necessarily be continuous.

.c) Let f(z) be a holomorphic function_defined on an open Rectangle R. Define the function f on R as follows:

 $\bar{f}(z) = \text{conjugate of the complex number } f(z)$

Show that f is continuous function.

Show also that f is holomorphic if and only if f is constant.

- d) Give an example of a power series for which the radius of convergence is zero. [6+3+6+2]=[17]
- (In answering this question you can assume integration of real valued functions of real variable).
- (a) Let [a,b] be a closed bounded interval on the real line and f(t) be a complex valued continuous function defined on this interval. Give a suitable definition of

ſbr(t)at.

b) Let f(t) = t + it for to [0, 1]. Then is f a continuous function? Justify your answer. Is f integrable? Justify your answer. In case f is integrable, find

 $\int_{0}^{1} f(t) dt.$

c) Explain the terms 'Horizontal Link' 'vertical Link' and 'chain'. [4+5+3]=[12]

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III:1967-68

143

PERIODICAL EXAMINATIONS

Statistics-3: Probability

Date: 4.3.69

Maximum marks: 100

Time: 3 hours

[5]

[8]

[10]

- Note: 1) Answer as much as you can.
 - All questions are to be anguored from first principles. However references can be made to solutions of earlier questions whether enswered or not.
- 1. Let x_1, x_2, \ldots, x_n be independently and identically distributed with normal distribution with mean μ and variance σ^2 .

Let $\bar{X}_n = \sum_{1}^{n} X_i/n$, $S_n^2 = \sum_{1}^{n} (X_i - \bar{X}_n)^2/n$, $Z_i = (X_i - u)/\sigma$.

- a) Show that the distribution of z_1^2 is a x^2 with 1 defe
- b) Show that the distribution of $\sum_{i=1}^{n} z_{i}^{2}$ is a χ^{2} with n def. [10]
- c) Show that \bar{X}_n and S_n^2 are independently distributed.
- d) Obtain the distributions of \vec{x}_n and s_n^2 . [10]
- e) Obtain the distribution of

$$\sqrt{n-1} (\bar{x}_n - \mu)/s_n$$
. [10]

f) Obtain the distribution of

$$(\bar{x}_{n} - \mu)^{2} / (n\sigma^{2} - \frac{n}{2} z_{1}^{2}).$$
 [12]

- X₁,X₂ are independently and identically distributed uniformly on (0, 1).
 - a) Obtain the distribution of $X_1 + X_2$. [8]
 - b) Obtain the distribution of X_1/X_2 .
- 3. X₁, X₂,..., X_n are independently and identically distributed uniformly on (0, 9).
 - a) Obtain the joint distribution of (Y_n, Z_n) where

$$Y_n = \min_{1 \le 1 \le n} X_1, \quad Z_n = \max_{1 \le 1 \le n} X_1.$$
 [10]

- b) Obtain the distribution of Zn-Yn.
- 4. $X = (X_1, X_2, \dots, X_n)^*$ has a multivariate normal distribution with mean μ and non-singular variance covariance matrix Σ .
 - a) Obtain the characteristic function of X ? [10]
 - b) $B_{p \times n}$ is a matrix of rank p. Obtain the distribution of $Y_{p \times 1}$ where Y = B X? [15]

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III:1967-68 PERIODICAL EXAMINATIONS

144

General Science-5: Psychology Theory

Date:11.3.69

Maximum marks: 100

Timo: 3 hours

- 1. Answer all three parts.
 - Part A:: Define or explain the following terms:

 Psycho-physical relationship

 Absolute threshold

 Differential threshold

 Psycho-physical scale
 - Part B.: Give an example of each of the four terms in Part A for the auditory sensory modelity.
 - Part C.: Describe an experiment by which the absolute threshold, the differential threshold, and a psycho-physical scale could be determined for the elfactory sensory medality.

[50]

Discuss the three classes of effectors and their relevance for behaviour.

[25]

3. Carry out a phonetic analysis of your mother tengue. Classify the letters of the alphabet (of your mother tengue) according to the following categories of phonenes: vowels, diphthongs, stops, fricatives, nasals and laterals, and glides. Next to each letter, give the corresponding letter in English and an English word indicating the sound.

[25]

145

PERIODICAL EXAMINATIONS

General Science-5: Engineering

Date: 18.3.68

Maximum marks: 100

Time: 3 hours

Note: All questions carry equal marks.

- The reinforced coment concrete foundation footing 10'-long X 3' wide supports at its centre, a column of square crosssection 2' X 2', and is subjected to a soil pressure of one ten per square foot. Calculate the bending moment and shear force at the face of the column.
- 2.a) Derive the following formula :-

$$\frac{E}{R} = \frac{\dot{M}}{I} = \frac{\dot{L}}{v}.$$

- b) A simply-supported beam of rectangular cross-section 10"X5" wide and with a span of 10 feet supports a uniformly distributed load of 1000 lb. per Rft. Calculate the maximum flexural stress.
- 3.a) Draw the shear force diagram for the beam loaded and described in the question Nc.2(b).
 - b) Calculate the maximum shear stress for the said beam.
- 4. Find the deflection at the mid-span of the simply supported beam described in the question No.2(b) and subjected to a loading varying uniformly from 1000 lb./Rft. at the left hand support to 3000 lb./Rft. at the Right Hand support. Assumo E = 1 × 10⁶ psi.
- 5. Write short notes on (a) Rolled steel Joist
 - (b) Moment of Resistance
 - (c) Bending moment
 - (d) Pree body diagram

PERIODICAL EXAMINATIONS

Statistics-3: Statistics Theory and Practical

Date: 25.3.68

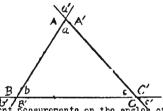
Maximum marks: 100

Time: 3 hours

Note: Answer Groups A and B in separate answerscripts.

Group A

1.



Independent Ecasurements on the angles of the triangle above are given below in degrees:

a = 59.1	$b = 60 \cdot 4$	c = 60.1
a'= 58.6	b' = 61.3	c'= 59.2
A = 120.5	B = 119.8	C = 120.7
A' = 122.1	B'= 118.7	C'= 121.5

- If the true values of the angles a, b and c are denoted by α, β and Y = 180 - α - β respectively, estimate α, β and Y. (Hint: Use the geometrical properties known).
- 2) If \hat{a} and $\hat{\beta}$ are the estimates obtained in (1) estimate the dispersion matrix of the vector $(\hat{a}, \hat{\beta})$.
- 3) Test if $\alpha = \beta = y$.

[10+10+5]=[25]

2. The following table gives the means and corrected sums of products matrix for three variates Y, X_1 and X_2 .

_	Mean	x ₁	x ₂	Ÿ
x ₁ _	39.2500	984.500	284.030	461.415
x ₂	4.1812		212.769	334.456
<u>Y</u>	19.6594			3564.070

1) Obtain the linear regression formula

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2$$
.

2) Test the hypothesis $H_0: \beta_1 + \beta_2 = 0.75$.

[10+15]=[25]

Group B

Answer any two questions.

- N.1) Show that the method of least squares provides minimum variance linear unbiased estimates for estimable parametric functions in the standard linear estimation set-up.
 - b) We have observations on height (X) and weight (Y) for children from three localities, there being n₁ children from the 1-th locality.
 - Derive a test to compare the regression coefficients of Y on X in the three localities.
 - ii) If the test shows that the regression coefficients are not equal, how would you examine if the difference in regression coefficients in the first two groups has been responsible for your rejecting the hypothesis?
- 4.a) X follows uniform probability law on [0, A]. Obtain polynomials $P_1(X)$, $i=0,1,\ldots,5$ such that
 - i) P₄(X) is a polynomials in X of degree i
 - 11) $E[P_1(X) P_j(X)] = \delta_{1j}$ where $\delta_{1j} = 0$ (1) if $1 \neq j$ (1 = j).
 - b) Explain what is meant by interaction between two classifications and derive a test to examine the hypothesis of no interactions. [5+10]=
- 5. Write short notes on any two of the following:

- (a) Missing plot technique
- (b) Analysis of covariance
- (c) Orthogonal polynomials.

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III: 1967-68

PERIODICAL EXAMINATIONS

Economics-3: Indian Economics

Tate:1.4.68

Maximum marks: 100

Time: 3 hours

147

Note: 1. Answer any four questions.
2. All questions carry equal marks.

- What do you understand by the term Pereign Trade? How would you distinguish it from Internal Trade?
- 2. Write short Notes on:
 - a) Balance of Trade
 - b) Balanco of Payment
 - c) Terms of Trade
 - d) Foreign Exchange and Foreign Exchange Reserves.
- 3. Critically examine the trends of India's foreign trade during the three 5-year Plans period, particularly with reference to the pattern of the foreign trade, in terms of composition and direction.
- 4. Discuss the factors behind the slow rate of growth of India's Exports since 1950-1. What role did the movement of internal prices play?
- 5. How would you explain the growing foreign indebtedness of India? Identify the unavoidable and avoidable factors responsible for the phenomenon.
 - 6. 'The developments in the sphere of India', foreign Trade since 1950-1 reflect, the impact of her planned economic development.' Do you agree? Give reasons for your view.

500

ARRUAL BULLIFATIORS

Mathematics 3: Inal/mis

nto: 20.5.68

Maximum Merks: 200

Time: 3 hours

[5]

The number of marks elletted to each question is given in brackets i...

Answer groups A and B in separate answerscripts.

Grout A Natt. marks: 50

Ansver all questions from this group.

- convergent sequence, show that it is nonverges to zero. [5]
- b) If \$\int a_n\$ converges to 'a'. Show that
 \$\int |a_n|\$ converges to |a|. To show the number of true?
 Justify your answer.
- c) Show that the following function & defined on the closed unit interval, assumes every there between sore and one but is discontinuous everywhere.
 - $9(\frac{1}{2}) = \frac{1}{3},$
 - $9 (\frac{1}{3}) = \frac{1}{2},$
 - $\varphi(x) = x$, when x is rational different from $\frac{1}{2}$ and $\frac{1}{3}$, $\varphi(x) = 1-x$, otherwise. [8]
- a) Give an example of a continuous function which is not differentiable.
- b) Show that the following function,

$$f(x,y) = xy \frac{x^2 - y^2}{x^2 + y^2}$$
 if $(x, y) \neq (0, 0)$

f(0,e) = 0.

is continuous at (0, 0).

e) If $f(x,y) = \frac{2xy}{x^2+y^2}$ if $(x,y) \neq (0,0)$

f(0,0) = 0,

show that $\lim_{x \to 0} f(x,y) = f(x,y) \Rightarrow f(0,0)$ cods not exist. [5]

- show, from first principles, that the function, f(x) = x in the finite closed internal (a.b.), is Riemann integrable and find the value of the integral.
 [7]
 - b) Discuss the uniform convergence of the following sequence of functions; f_n { defined on the closed unit interval

$$f_n(x) = \frac{x}{1+nx^2}, \quad n = 1, ?, 3, ...$$
 [6]

c) First the extreme values of the following function of defined on the closed unit interval

$$f(x) = \frac{6x}{1 + 25x^2}.$$
 [6]

Group B Hax. marks: 50

Answer Questions 6 and 7 and any one from Questions 4 and 5.

- 4.a) Define the product of two series.
 - b) If the series \(\Sigma_n\) converges to a and \(\Sigma_n\) converges to b, is 1t true that their product converges to ab?
 If not, give a counter example.
 - e) When do you say that a function defined on a region R is continuous?
 - d) State the chain rule for continuous functions and prove it by using the (0,0)-definition of continuous functions.
 - State Cauchy-Hadmard theorem for power series. (No preof sis needed). [3+4+3+5+3]=[18]
- 5.a) When do you say that a sories is absolutely convergent?
 - b) Find an integer n such that the n'th partial sum of the following series is greater than 10.

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

- c) When do you say that a function defined on a region R is holomorphic?
- d) State and prove the chain rule for holomorphic functions. [3+5+3+7]=[18]

6. Define $f(z) = \frac{z^5}{|z|^4}$ if $z \neq 0$ = 0 if z = 0

- a) Discuss the continuity of f(z) at every point.
- b) Discuss the differentiability of f(z) at every point.
- c) Write f in the standard form u+iv.
- d) Verify whether u.v satisfy the Cauchy Riemann Equations at (0,0). [4+4+4+4]=[16]

7. Define $o(z) = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \cdots$

- a) Show that for every complex number this series converges.
- converges.
 b) Show $e(z_1 + z_2) = c(z_1) \cdot c(z_2)$.
- c) Show that the function never vanishes.
- d) What is the exact range of function? (ne proof is needed)
- c) Is this function one to one?
- f) What can you say about the exact range of the function as z varies ever complex numbers with zero real parts? [4+4+2+2+2+2]=[16]

INDIAN SCATISTICAL INSTITUTE Research and Training School B.Stat.Port III: 1967-68

201

AMUAL EXAMINATIONS

Economics-3: Indian Economics

Inte:21.5.68

Maximum Marks: 100

Time: 3 hours

[25]

[25]

The number of marks allotted to each question is given in brackets [].

Answer groups A and B in separate answerscripts.

Note: Answer any four questions: At least two must be from each group. All questions carry equal marks.

Group A

- 1. What do you understand by the term Public Finance?
 What role would you assign to Fiscal Policy in the process of accelerating the rate of growth in a developing economy?

 [25]
- 'The failure of Indian fiscal policy during the three plan periods 1951-2—1965-6, lay in the sphere of resource mobilisation rather than in the pattern of Public Expenditure'. Comment.

 Assess the Public Dobt policy of the union Government during the 3rd Plan period. Suggest changes that may make it a more effective instrument for mopping up surplus funds from the public.

 Critically examine the Union-State financial relations ship during the 2nd and 3rd Five Year Plans. [25]

- 5. 'Deficit financing without effective control over the stocks and distribution of essential consumer and producer goods and raw materials has been responsible for the inflationary trends in Indian economy since the end of the First Five Year Plan's Discusss [25]
- Do you agree that the Indian budgets has become more and more dependent on foreign assistance? Give reasons for your view.

Group B

- Trace the trend in the evolution of the Indian Banking system and its role in Indian economic development since 1950-1. [25]
- Critically evaluate the role of the Reserve Bank of India in operating the Monetary Policy of the Government during the three Plans.
- 9. Do you think Nationalisation of Banks would bring about a more fair and rational credit allocation to the various sectors of the national economy. [25]
- Examine, the background of the devaluation of the Indian rupee-in 1949 and 1966 and their respective impact on India's foreign trade and internal prices.

INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Part III:1967-C8

202

ANNUAL EXAMINATIONS

Economics-3: Economics Theory

Date: 22.5.68

Haximum Warks: 50

Time: 1 hours

[25]

The number of marks allotted to each question is given in brackets [].

Note: Attempt any two questions.

- 1. 'Two conclusions can be made about the !!arrod model. The first is that there is a warranted rate of growth in output which, once achieved, will be maintained. The second is that if any other rate of growth is maintained then the adjustment within the system will move the rate, not towards, but further away from the warrante? rate!. Critically examine the statement.
- Explain with the help of Mahalanobis model how larger investment in the producer goods sector is conducive to higher rate of growth of aggregate income in the long run. Discuss the weaknesses of the model. [25]
- 3. What would be the main common elements of mathematical growth models? Discuss the cenditiens for the practical applicability of those models particularly for construction of models for planning.
 [25]

~~~~~~~~~~~~

203

## AURIUAL EXAMINATIONS

#### Statistics-3: Probability

Maximum Marks: 100

Time: 3 hours

The number of marks alletted to each question is given in brackets [ ].

Answer groups A end B in separate answerscripts.

## Group A

# Hete: Answer Q.4 and any two questions of the rest

The conditional distribution of X-given Y=y is Poissen with parameter y. The marginal distribution of Y is a Gamma distribution with parameters n and p.

- a) Obtain the joint distribution of X and Y.
- b) Obtain the marginal distribution of X.
- c) Obtain the conditional distribution of Y given X=m, m=0, 1,... (4+6+5]=[15]
- $x_1, x_2, x_n$   $(n \ge 2)$  are independently and identically distributed with podes.  $e^{-x}$ ,  $x \ge 0$ .  $X_{(1)}$  and  $X_{(2)}$  are the smallest and the second smallest among  $X_1, \dots, X_n$ .
  - a) Obtain the joint distribution of  $(X_{(1)}, X_{(2)})$ .
  - b) Obtain the distribution of  $(X_{(2)}-X_{(1)})$ .
  - c) Obtain the limiting distribution of nX(1). [5+5+5]=[15]
- F. Let X<sub>1</sub>,...,X<sub>n</sub>, ... be independently and identically distributed with mean μ(≠0) and finite fourth moment.

Obtain the asymptotic distributions of the following:

(a) 
$$\bar{X}_{(n)} = \frac{\bar{X}_1 + X_n}{n}$$

(b) 
$$(\bar{X}_{(n)} - \mu)/S_n$$
 where  $S_n^2 = \sum_{i=1}^n (X_i - \bar{X}_{(n)})^2/n$ 

(c) 
$$\overline{x}_{(n)}^2$$
 [5+5+5]=[15]

What is the definition of convergence of distribution functions usually used in Statistics and Probability? [5]

Let a sequence of d.f.'s  $P_n$  converge to a d.f. F as  $n \Rightarrow \infty$  in the above sense. Let g(x) be a bounded contributions function. Show that

$$\int g(x)dF_n(x) \rightarrow \int g(x)dF(x)$$

as n -> ... [12]

Deduce that the characteristic function of  $F_n$  converges to the characteristic function of  $F_\bullet$  [3]

- $\cdot a$ ). Find the distribution of  $x^2$  when x has respectively:
  - 1) a normal distribution with mean 0 and variance 1. [2]
  - 11) a standard Cauchy distribution. [4]

- (11) an exponential distribution.
- b) Obtain the distribution of X/Y when X and Y are independent and have (standard) exponential distributions, [6]

[3]

## Greur B

## Note: Answer Q.8 and any two questions of the rest from this froms.

- 6. What is the definition of a multivariete normal distribution?
  [5]
  - Show that any linear function of a multivariate normal variable is normally distributed. [4]

Let  $(X_1, Y_1)$ ,  $(X_2, Y_2)$ ,... be independently and identically distributed bivariate random variables with a finite variance-coveriance matrix. Let  $X_n = (X_1 + \ldots + X_n)/n$  and  $Y_n = (Y_1 + \ldots + Y_n)/n$ . Write down the asymptotic distribution of  $aX_n + bY_n$  for any (a, b). [6]

- 7.a) Construct a sequence of rendom veriables such that.
  - i)  $X_n \rightarrow 0$  in probability,  $EX_n$  exists for every n, but:  $E(X_n) \longrightarrow 0$ .
  - ii)  $X_n \rightarrow 0$  in probability  $V(X_n)$  exists for every n,  $E(X_n) \rightarrow 0$ , but  $V(X_n) \rightarrow 0$ .
  - b) Show that
    - i)  $E(|X_n|) \rightarrow 0$  implies that  $X_n \rightarrow 0$  in probability.
    - 11)  $E(X_n) \rightarrow 0$ ,  $V(X_n) \rightarrow 0$  imply that  $X_n \rightarrow 0$  in probability. [4+4+4+3]=[15]
- 8. i) State the inversion theorem for characteristic func
  - ii) State one form of the continuity theorem.
  - 111) Obtain the distribution of F(X) where X has a continuous distribution function F(x). Also obtain the distribution of -2 log F(X).
    - iv) Let  $X_1, X_2, \dots, X_k$  be independent variates with continuous distribution functions  $F_1(x), \dots, F_k(x)$ .

      What is the distribution of

 $-2 \sum_{1}^{K} \log F_{1}(X_{1})? \qquad [5+4+6+5]=[20]$ 

- 9.a) Let  $X_n \to X$  in law. Let  $Y_n \to 0$  in probability. Show that  $X_n Y_n \to 0$  in probability.
  - b) Let X<sub>1</sub>,...,X<sub>n</sub>,... be independently and identically distributed with a def. F(x) admitting a continuous non-venishing p.def. f(x). Show that the sample pth fractile has an asymptotic normal distribution. [5+10]=[15]

10. Let  $x_1,\dots,x_n$  be independently and identically distributed with (A) a normal distribution with mean  $\mu$  and variance 1. (B) a distribution whose p.d.f. is

$$\lambda \circ -x/\lambda$$
,  $x \ge 0$ .

- Let  $\widetilde{X}$  = median of  $(X_1, \dots, X_n)$  and  $X_n = (X_1 + \dots + X_n)/n$ .
- (a) In case (1),  $\frac{\pi}{N}$  and  $X_n$  have asymptotic mean  $\mu$ . What is the ratio of their asymptotic variances?

--------

(b) In case (B), ( $\overline{\chi}/\log 2$ ) and  $\overline{\chi}_n$  have asymptotic mean  $\mu$ . What is the ratio of their asymptotic variances? [7+8]=[15]

1.00.1

Statistics=3: Statistics Theory and Practical
Maximum Mayle: 100 Time: Date: 27.5.68 Time: 3 hours

The number of marko allotter to each question is given in brackets [ ].

Answer groups A and B in separate answerscripts.

#### Croup A

## Note: Answer any two questions from this group.

- Let Y denote a vector yelued random variable with E(Y) = X  $\beta$  and  $V(Y) = \sigma^2 I_n$ , where X is a known 1.a) nxl nxp pxl nx1 hxp px1 matrix of co-officients,  $\beta$  and  $\sigma^2$  being unknown perameters. Let  $Y^*$  denote projection of Y on W(X), the linear manifold spanned by the column vectors of X.
  - Show that C'Y\* is minimum variance linear unbiased estimator (MVLUE) of E(C'Y) for any O in Rn.
  - Show that for c, d in R<sup>n</sup> Cov (c'Y\*,d'Y\*) = (c'd\*) $\sigma^2$ where d\* is the projection of d on \( X).
  - iii) Give an unbiased estimator of V(c'Y\*). [5+3+2]=[1(-)
  - ъ) Three objects 01,02 and 03 were weighed on a spring balance. The following table gives the weighing scheme and the observations:

It is possible that the spring balance may have an additive bias in the sense of always giving higher (or lower) values for weights. Obtain values of MVLUE for this bias and of the true weights of these objects.

2.a) Why does one use transformations of statistics in analysis of variance? Give a general procedure for arriving at appropriate transformations stating carefully any conver-121 gence throrems used therein.

ъ) The following estimates of the correlation coefficients between intelligent test scores were found in an investigation of the relative influences of onvironmental and heredity factors. Analyse the data and comment on your findings.

|                         | Two brot        | thers              | Twins:          |                    |  |
|-------------------------|-----------------|--------------------|-----------------|--------------------|--|
|                         | Reared<br>apart | Living<br>togother | Reared<br>apart | Living<br>together |  |
| Correlation coefficient | •235            | •342               | •451            | •513               |  |
| Sample size             | 50              | 40                 | 45              | 53                 |  |

[12]

 The data below gives hypothetical probabilities and observed frequencies of offerrings in four classes.

Phonotype Classes AB Ab aB ab Probability  $\frac{1}{2}(2+0)$   $\frac{1}{2}(1-0)$   $\frac{1}{2}(1-0)$   $\frac{1}{4}(0-0)$  Prequency 102 17 36 5

- a) Toot—the hypothesis that the above model fits with  $\theta = \frac{1}{4}$  i.e. the probabilities are in the proportion 9:3:3:1.
- b) Write down maximum likelihood occurring for estimating 0.
   [7]
- c) Test the hypothesis in (a) without specification of e. (Use a suitable estimate of e). [7]

## Group B

# Note: Answer any two from questions 4.5 and 6 of this group.

- 4.a) Explain what is meant by empirical distribution function tion. Show that the empirical distribution function converges to the population distribution function (under conditions to be stated explicitly). How would you use the empirical distribution function to test the hypothesis that a given sample arose from a specified distribution?

  [2+3.5]=[10]
  - b) Compute asymptotic variance for  $\overline{x}$  + Ks where  $\overline{x}$  and s denote the mean and the standard deviation in a random sample of size in drawn from a population and K is a constant. Hence or otherwise write down the asymptotic distribution of  $\overline{x}$  + Ks for the special case where the sample is drawn from a normal population.

    [644]=[10]
- 5.a) The following table gives breaking strength y in grams and the thickness x in 10-4 inch from tests on 3 types of starch film.

| Wheat |          | Rice | Corn       |     |            |
|-------|----------|------|------------|-----|------------|
| y     | <b>x</b> | У    | <b>x</b> . | У   | . <b>x</b> |
| 263   | 5.0      | 556  | 7.1        | 731 | 8.0        |
| 131   | 3.5      | 552  | 6.7        | 710 | 7.3        |
| 393   | 4.7      | 397  | 5.6        | 604 | 7.2        |
| 302   | 4.3      | 532  | 8.1        | 508 | 6.1        |
| 213   | 3.8      |      |            |     |            |

- a) Test for differences among the starches in expected breaking strength ignoring the data on thickness.
- b) Test if regression of y on x is the same for all three starch types.
- c) Obtain ostimate of E(Y) at x = 6 for each st. In type (without assuming common regression). Obtain 90 per cent confidence limits for this for wheat starch.
- d) Compare the starch types after adjusting for the effect of thickness assuming a common regression of y on x.

[5]

[5]

- 6.a) Explain Scheffe's method of simultaneous confidence intervals in a general linear estimation set up. Show how this interval estimation method is related to the usual F-test of a linear hypothesis. [3+5]=[8]
  - b) Three nozzles A. B. C were compared by four operators selected at random from a large number of operators.

    Each operator took three observations on each nozzle.

    Table below gives totals of these observations (suitably coded) for each combination of nozzle with operator

|   | 1  | 2   | 3   | 4          |
|---|----|-----|-----|------------|
| A | -3 | 43  | 19  | 42         |
| В | 32 | 19  | 44  | <b>-</b> 8 |
| C | 9  | -19 | -16 | 6          |

Within combination mean square = 124.

Analyse the data testing the various hypotheses of interest. Write down expected value of mean squares for each source in your analysis of variance. [10+2]=[12]

| 7. | Viva Voce        | [10] |
|----|------------------|------|
| 8. | Practical record | [10] |

-----

## INDIAN STADISTICAL INSTITUTE Resourch and Training School ReState Part III:1967-08



## ADDUAL EXAMINATIONS

## General Science-4: Biology Theory

Pate: 28.5.63

Maximum Marks: 100

Time: 3 hours

The number of marks allotted to each question is given in brackets [ ].

Answer groups A and B in separate answerscripts.

## Group A

## Answer ougstion 1 and any two questions from trarest in this group

 Write an account of the methodo for breeding selffertilising crops.

Discuss briefly the role of mutation as a breeding tool. [14+6]=[20]

- 2. What is polyploidy? Describe the methods for inducing chromosome doubling. Mention briefly the physical characteristics of autotetraploid plants. [3+8+4]=[15]
- 3. What is heterosis? Explain why attainment of homozygosity is delayed by selection for vigour? Write a brief account of heterosis effects in plants and animals. [3+6+6]=[15]
- 4. What is an isolate? Write some of the important characteristics of human population living in isolates.

The following data were obtained from three populations:

| Country | Year | Properties of children dying at early age |                |  |  |
|---------|------|-------------------------------------------|----------------|--|--|
|         | -    | first cousins                             | second cousins |  |  |
| USA     | 1858 | 692/2936                                  | 134/837        |  |  |
| USA     | 1908 | 113/672                                   | 370/3182       |  |  |
| France  | 1953 | 165/1417                                  | 306/5382       |  |  |

Suggest an explanation of the differences in mortality between offspring of cousins and of unrelated percents. [3+6+6]=[15]

#### Group B

# Answer question 5 and any two questions from the restin this group.

- 5. Answer any two of the following:
  - 1) Draw a labelled diagram of the spikelet of Triticum vulgare.

[5]

- Mention the morphology of the commercially important fibre yielding organs in the following species;
  - a) Gossypium hirsutum.
  - b) Corcherus capsularis,
  - c) Arrve signlama.
  - d) Musa Textilis,
  - o) Cocos nucitora.

[5x1]=[5]

| 111) | Write | the | names | of | ten | clants | yielding | essential |     |
|------|-------|-----|-------|----|-----|--------|----------|-----------|-----|
|      | oils  |     |       |    |     |        | •        |           | [5] |

- 6. Write a detailed account on the clonal propagation in cocos nucifera. [20]
- 7. Give the area under and production of Oryza sativa for the various agricultural regions of the world. Mention the corresponding figures for India and China. [16+4]=[20]
- 8. What is a legume? Write the scientific names of eight important pulse crop plants. Give a brief botanical account of any legume plant. [2+0+10]=[20]

------

## INDIAN STATISTICAL INSTITUTE Research and Training School B.Stat. Fart J!I:1967-68

## 206

## ARRUAL EXAMINATIONS

## General Science-5: Psychology

Date: 29.5.68

Maximum Marks: 100

Time: 3 hours

The number of marks allotted to each question is given in brackets [ ].

Answer groups A and B in coparate answerscripts.

Crour A

Lax. marks: 50

Discuss A. H. Maslow's theory of self-actualization. What are the characteristics of a self-cetualized person?

[15]

What are the bacic conditions of learning? Discuss.

[15]

Define 'reliability' of a psychometric test. Obtain an expression for reliability and emplain new it can be estimated from the scores of P students on a sample test.

\_\_\_\_\_

[20]

Max. marks: 50 Croup B

Write short notes on the following:

Topics from motivation theory:

a. cmotion

b. instinctc. level of aspiration

d. psychological field
 d. acquired notives

[20]

Topics from learning theory:

a. stimulus generalization
b. stimulus differentiation
c. memory trace
d. curvo of retortion
e. experimental neurosis

[20]

Topics from psychometric theory:

a. item difficulty

item discrimination
 item-ability relation.

[10]

## 207

## AINUAL EXAMINATIONS

General Science-5: Engineering

Date: 30.5.68

Maximum Marks: 100

Time: 3 hours

The number of marks allotted to each question is given in brackets [ ].

Answer groups A and B in separate answerscripts.

Attempt any five questions, chaosing at least two Note: from each group.

#### Group A

- 1. a) A 15 ft. 6" diameter steel beam is supported on a central column situated at its mid point. A weight of 1 ton is hung at each of the free ends of the beam. Calculate the the maximum flowural stress.
  - Which is the ideal section for steel beams? Give reason. [20] b)
- 2.a) Explain each terms in the following formulaes:-

i) 
$$\frac{E}{R} = \frac{\hat{f}}{\hat{y}} = \frac{H}{\hat{I}}$$
  
ii)  $\frac{\hat{G}}{K/\hat{Q}} = \frac{\hat{g}}{\hat{r}} = \frac{\hat{T}}{\hat{I}}$ 

- Compare the weights of equal lengths of hollow and solid shaft to transmit a given torque for the same maximum shear stress if inside diameter is 2/3 of the outside. b) [20]
- Write a short note on Rankine's formulae for struts. 3.a)
  - A hollow Cast Iron column with fixed ends, supports an axial load of 100 tons. If the column is 15' long and has an external diameter of 10'" find the thickness of b) metal required. Assume Rankine's constant = 1/6400 and working stress = 5 tons per square inch. 1201

## Group B

- Define 'Centre of pressure'. ' 4.1)
  - ъ) A circular plate 4 feet diameter is placed vertically in water so that the centre of plate is 6 feet below the surface. Find the depth of the centre of pressure and the total pressure on the plate. Give your comments if the plate is taken 100 feet below the water surface. [20]
- Define i) Coefficient of contraction ii) doefficient of velocity iii) Coefficient of discharge. 5.a)
  - Find the time of emptying completely if the 3' diameter tank is filled to a depth of 6 feet is provided with 2" b) diameter orifice in its bottom. Derive the fermula you [20] use. Assume coefficient of discharge is 0.6.

i) Open channelsii) Venturimater Write short notes:

- iii) River gauging iv) Factor of safety

[20]