

More Sample Mid-Term Test Questions

Question 1.

A test consists of N multiple-choice questions. Each question has 4 choices. A student who did not study for the test attempted each question by picking a choice in a random manner.

A) What is the probability of incorrectly answering all the questions?

$$\text{ANS: } \left(\frac{3}{4}\right)^N$$

B) What is the probability of correctly answering all the questions?

$$\text{ANS: } \left(\frac{1}{4}\right)^N$$

C) Write the probability expression of answering correctly more than 6 questions.

$$\text{ANS: } \sum_{k=7}^N \binom{N}{k} \left(\frac{1}{4}\right)^k \left(\frac{3}{4}\right)^{N-k}$$

D) Write the probability expression of answering correctly between 2 to 8 questions.

$$\text{ANS: } \sum_{k=2}^8 \binom{N}{k} \left(\frac{1}{4}\right)^k \left(\frac{3}{4}\right)^{N-k}$$

Question 2.

In a bio-medical lab, four bio-experiments are modelled by random variables X_1 , X_2 , X_3 and X_4 . Their means and variances are given in the following table.

Random Variable	Mean	Variance
X_1	5	0.5
X_2	6	0.2
X_3	2	0.8
X_4	8	0.1

Further it is given that only X_1 and X_3 are SI.

A). $E[X_1 - X_3] = 3$ **T or F**

B). $V[X_1 + 2X_3] = 3.7$ **T or F**

C). $V[aX_3 - X_1] = 0.8a - 0.5$ **T or F**

D) Find $E[2X_1^2 + 3X_2^2 + 4X_3^2 + 5X_4^2]$.

$$\text{ANS: } 2[0.5+5^2]+3[0.2+6^2]+4[0.8+2^2]+5[0.1+8^2]$$

Question 3.

- A) $E[XY] = E[X] + E[Y]$ implies that X and Y are SI. **T or F**
- B) If X and Y are uncorrelated then they are also orthogonal. **T or F**
- C) If X and Y are SI then they are also uncorrelated. **T or F**
- D) Orthogonal random variables must have zero mean. **T or F**

Question 4.

Let X_1, X_2, \dots, X_N be random variables. Define $X = X_1 + X_2 + \dots + X_N$.

- A) If N is large and X_1, X_2, \dots, X_N are orthogonal to each other then X tends to a Gaussian random variable. **T or F**
- B) If X_1, X_2, \dots, X_N are SI binomial random variables then X is also binomial. **T or F**
- C) If N is large and X_1, X_2, \dots, X_N are SI then X tends to a Gaussian random variable even if the PDFs of X_1, X_2, \dots, X_N are different. **T or F**
- D) If $Y = \ln X_1 + \ln X_2 + \dots + \ln X_N$ then Y tends to a Gaussian random variable if N is large and X_1, X_2, \dots, X_N are SI. **T or F**

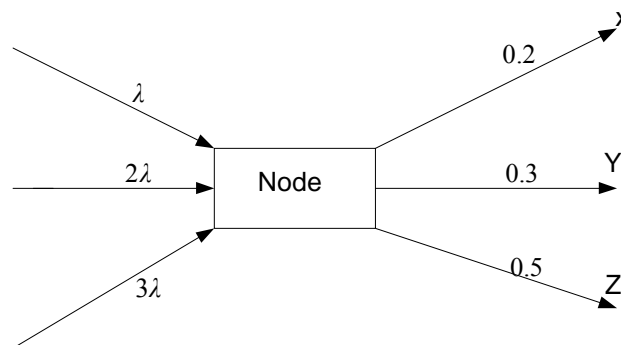
Question 5.

Let X be a Gaussian random variable with mean 0.9 and variance 0.1. Given that $P(0.7 < X < 0.9) = 0.3$ and $P(0.9 < X < 1.2) = 0.4$. Then

- A) $P(X > 0.7) = 0.8$ **T or F**
- B) $P(X > 1.5) < 0.1$ **T or F**
- C) $P(X < 0.7) < 0.4$ **T or F**
- D) $P(0.7 < X < 1.2) = 0.9$ **T or F**

Question 6.

Data packets flow to a computer node N in three paths according to Poisson processes with rates as indicated in figure below. The packets are then routed to points X, Y and Z with probabilities 0.2, 0.3 and 0.5, respectively.



- A) Find the probability of getting k packets in X.

$$\text{ANS: } \frac{(1.2\lambda)^k}{k!} \exp(-1.2\lambda)$$

B) Find the probability of getting k packets in Y .

$$\text{ANS: } \frac{(1.8\lambda)^k}{k!} \exp(-1.8\lambda)$$

C) Find the probability of getting k packets in Z .

$$\text{ANS: } \frac{(3\lambda)^k}{k!} \exp(-3\lambda)$$

D) Find the probability of getting k packets in the node N .

$$\text{ANS: } \frac{(6\lambda)^k}{k!} \exp(-6\lambda)$$

Question 7.

- A) $P(A \cap B) = P(A) + P(B)$ if A and B are mutually exclusive events. **T or F**
- B) $P(A | B) = P(A)$ if A and B are independent events. **T or F**
- C) $P(A \cup B) = P(A)P(B)$ implies A and B are independent events. **T or F**
- D) $P(A | B)P(B) = P(A \cup B)$ if A and B are independent events. **T or F**

Question 8.

Let $g(x)$ and $h(y)$ be the PDFs of random variables X and Y , respectively, and $f(x, y)$ be their joint PDF. Let A be a constant.

- A) $f(x, y) = Axy$, $0 < x < y$, $0 < y < 1 \Rightarrow X$ and Y are SI. **T or F**
- B) $f(x, y) = Ae^{-x}e^{-y}$, $0 < y < 1$, $0 < x < 1 \Rightarrow X$ and Y are SI. **T or F**
- C) $f(x, y) = A\sqrt{x+y}$, $0 < x < 1$, $0 < y < 1 \Rightarrow X$ and Y are uncorrelated **T or F**
- D) $f(x, y) = g(x)$ convolve $h(y) \Rightarrow X$ and Y are SI. **T or F**

Question 9.

The lifetime of a light bulb is modelled as a random variable X with

$$P(X > x) = \begin{cases} \exp(-\lambda x) & x \geq 0 \\ 0 & x < 0 \end{cases}$$

- A) Find the PDF of X . ANS: $\lambda \exp(-\lambda x)$
- B) Find $P(X < x)$. ANS: $1 - \exp(-\lambda x)$
- C) Find $P(X - t > x | X > t)$. ANS : $\exp(-\lambda x)$
- D) Show that $P(T - t > x | T > t) = P(T > x)$. ANS: By using results in B and C.

Question 10.

In a telecommunication network, the transmitted signal S and received signal R are related as

$$R = S + N$$

where N is the noise in the channel modelled as a random variable having uniform PDF in the interval $[-1.1 \ 1.1]$. Given that S is either 1 Volt or 0 Volt, and both are transmitted with equal probability.

- A) $E(S) = 1/2$. **T or F**
 B) The mean of R given that $S = 1$ is the same as mean of N . **T or F**
 C) The PDF of R when $S = -1$ is a uniform PDF. **T or F**
 D) Express the PDF of $f(r|s=1)$.

$$\text{ANS: } f(r | s = 1) = \begin{cases} 1/2.2 & r \in (-0.1, 2.1) \\ 0 & \text{otherwise} \end{cases}$$

Question 11.

A bio-experiment consists of a sequence of SI trials. Each trial has 3 outcomes H , T and E . At the i -th trial, $i = 1, 2, \dots$, $P(H) = 0.2$, $P(T) = 0.3 + 1/(10i)$ and $P(E) = 0.5 - 1/(10i)$.

- A) The trials can be classified as Bernoulli trials. **T or F**
 B) The trials can be termed as Bernoulli trials if we are interested only in the occurrence of H . **T or F**
 C) The trials can be termed as Bernoulli trials if we are interested only in the occurrence of T . **T or F**
 D) If 100 trials are performed, write an expression for the probability of getting 50 H .

$$\text{ANS : } P(50H) = \frac{100!}{50!50!} 0.2^{50} 0.8^{50}$$

Question 12.

Let X_1, X_2, \dots be a sequence of Gaussian RVs; Y_1, Y_2, \dots a sequence of binomial RVs with $N = 10$ and $p = 0.2$; and Z_1, Z_2, \dots a sequence of binomial RVs with $N = 20$ and $p = 0.2$. All RVs are SI.

- A) $X_1 + X_2 + \dots + X_M$ is Gaussian **T or F**
 B) $(Y_1 + Z_1) + (Y_2 + Z_2) + \dots + (Y_M + Z_M)$ is binomial. **T or F**
 C) $Z_1 + Z_2 + \dots + Z_M$ has mean $0.2N$ **T or F**
 D) $\sum_{i=1}^M \exp(X_i + Y_i + Z_i)$ is Gaussian when M is large. **T or F**

Question 13.

Let $h(x)$ and $g(y)$ be marginal PDF of X and Y , respectively, and $f(x, y)$ be the joint PDF of (X, Y) .

- A) $f(x, y) = g(x)h(y)$ implies $E(XY) = E(X)E(Y)$ if X and Y are Gaussian **T or F**
 B) If X and Y are uncorrelated RVs then we must have $f(x, y) = g(x)h(y)$. **T or F**
 C) If X and Y are SI then $P(X < x, Y < y) = P(X < x)P(Y < y)$. **T or F**
 D) If X and Y are SI, then they must be orthogonal. **T or F**

Question 14. Let $X \sim N(0.1, 0.05)$ and $Y \sim N(0.2, 0.05)$. In addition, $\text{cov}(X, Y) = 0.03$.

- A) $V(X + Y) = 0.16$. **T or F**
 B) $\text{MGF}(X + Y) = \text{MGF}(X)\text{MGF}(Y)$ **T or F**
 C) $P(X + Y < 0.3) = 0.5$. **T or F**
 D) $E(2X + 3Y) = 0.33$. **T or F**

Question 15.

- A) A sample of size one is an unbiased estimator of the population mean. **T or F**
 B) An unbiased estimator is a consistent estimator. **T or F**
 C) An efficient estimator is also an unbiased estimator. **T or F**
 D) ML estimator can be a biased estimator. **T or F**

Question 16.

- A) $P(A | B)P(B) = 0$ if A and B are mutually exclusive events. **T or F**
 B) $P(A | B) = P(B | A)$ implies A and B are mutually exclusive events. **T or F**
 C) $P(A \cup B) - P(A) - P(B) = 0$ if A and B are SI events. **T or F**
 D) $P(A | B)P(B) = P(A \cap B)$ if A and B are SI events. **T or F**

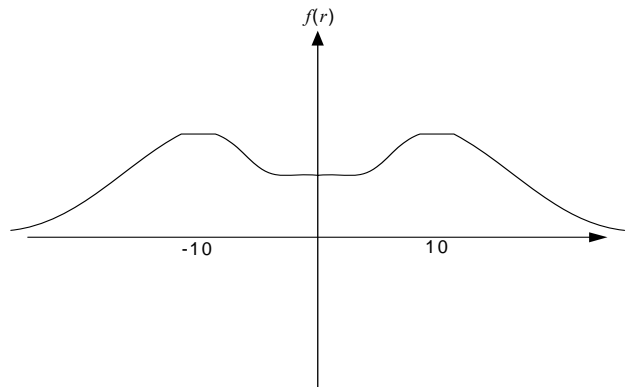
Question 17. Let $g(x)$ and $h(y)$ be the PDFs of RVs X and Y , respectively, and $f(x, y)$ be their joint PDF. Let A be a constant.

- A) $f(x, y) = Ax^2y^3$, $0 < x < 1$, $0 < y < x \Rightarrow X$ and Y are SI. **T or F**
 B) $f(x, y) = Ae^{-(x^2+y^2)}$, $0 < y < 1$, $0 < x < 1 \Rightarrow X$ and Y are SI. **T or F**
 C) $f(x, y) = A \ln(x + y)$, $0 < x < 1$, $0 < y < 1 \Rightarrow X$ and Y are SI. **T or F**
 D) If X and Y are Gaussian then $E[XY] = E[X]E[Y]$. **T or F**

Question 18. In a telecommunication network, the transmitted signal S and received signal R are related as $R = S + N$, where N is the noise in the channel modelled as a standard normal RV. It is given that S is either 10 Volt or -10 Volt, and both are transmitted with equal probability.

- A) $E(S) = 0$. **T or F**
 B) The mean of R given that $S = 10$ is the same as mean of R given that $S = -10$. **T or F**
 C) By central limit theorem, PDF of R is approximately Gaussian. **T or F**

D) Sketch the PDF of R .



Question 19. Two mutually exclusive events A and B can be statistically independent.
 A) True B) False C) if $P(A) = P(B) = 0.5$ D) if $P(A) > P(B)$.

ANS: B. Since mutually exclusive means that occurrence or non-occurrence of one influences the other.

Question 20. A fair dice is thrown 2,000 times. Define X = number of times a multiple of 3 shows up. $P(X = 500)$ is given by

- A) $[2000!/(500!1500!)](1/3)^{500}(2/3)^{1500}$
 B) $[1000!/(500!500!)](1/3)^{500}(2/3)^{500}$
 C) $[2000!/(500!1500!)](1/3)^{500}(2/3)^{1500}$
 D) $[2000!/(1000!1000!)](1/3)^{1000}(2/3)^{1000}$

ANS: C. X is binomial with $n = 2,000$ and $p = 1/3$.

Question 21.

- A) A sample of size one is a biased estimator of the population mean. **T or F**
 B) Any estimator can be made unbiased. **T or F**
 C) A consistent estimator is also an efficient estimator but the reverse is in general not true. **T or F**
 D) $\frac{1}{n-1}(X_1 + X_2 + \dots + X_n)$ is an unbiased and consistent estimator. **T or F**

Question 22.

- A) A WSS process is also SSS if its mean is time-invariant. **T or F**
 B) Except for a Gaussian random process, an SSS process is also WSS. **T or F**
 C) The variance of a zero mean WSS process is equal to the autocorrelation function at $\tau = 0$. **T or F**

D) If $\mathbf{X}(t) = A \cos wt + B \sin wt$ is a WSS process, where A and B are random variables, then the mean of A and B must be zero. **T or F**

Question 23.

A) If $\mathbf{X}(t)$ is constant, then $R_X(t)$ is also constant. **T or F**

B) For two jointly WSS random processes $\mathbf{X}(t)$ and $\mathbf{Y}(t)$, $R_{YX}(\tau) = -R_{XY}(-\tau)$. **T or F**

C) If $\mathbf{X}(t)$ and $\mathbf{Y}(t)$ are independent WSS random processes with mean μ_X and μ_Y , respectively, then $R_{XY}(t, t + \tau) = \mu_X \mu_Y$. **T or F**

D) Let $\mathbf{X}(t)$ be the input and $\mathbf{Y}(t)$ the output of a linear time-invariant system. A zero mean $\mathbf{X}(t)$ can produce a non zero mean $\mathbf{Y}(t)$. **T or F**

Question 24.

A) $S_X(\omega)$ is real and can be negative or positive depending on the process $\mathbf{X}(t)$. **T or F**

B) $S_X(\omega) = S_X(-\omega)$. **T or F**

C) There exists a process $\mathbf{X}(t)$ with power spectral density $S_X(\omega) = \sin \omega / \omega$. **T or F**

D) Show that the variance of a zero mean WSS process is equal to $\frac{1}{2\pi} \int_{-\infty}^{+\infty} S_x(\omega) d\omega$.

ANS: Since $R_X(\tau) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} S_x(\omega) e^{j\omega\tau} d\omega$ and $R_X(0) = \text{Var}[X(t)]$ if $X(t)$ is zero mean, we

obtain $\text{Var}[X(t)] = \frac{1}{2\pi} \int_{-\infty}^{+\infty} S_x(\omega) d\omega$.

Question 25.

In a biomedical lab, a drug has a mean cure rate of 0.4. It was tested on 500 mice with a certain disease. Based on hypothesis testing at 0.05 level of significance, it is now claimed that the mean cure rate $\mu > 0.4$.

A) The hypotheses are $H_0: \mu = 0.4$ versus $H_1: \mu > 0.4$. **T or F**

B) The hypotheses are $H_0: \mu = 0.4$ versus $H_1: \mu < 0.4$. **T or F**

C) Maximum likelihood estimate of mean cure rate is given by $\frac{1}{n}(X_1 + X_2 + \dots + X_n)$. **T or F**

D) Maximum likelihood estimate of mean cure rate is always an efficient estimator. **T or F**

Question 26.

A) Type I error occurs when the alternative hypothesis is accepted when it is invalid. **T or F**

B) Type I error occurs when the alternative hypothesis is rejected when it is valid. **T or F**

C) Type II error occurs when the alternative hypothesis is rejected when it is valid. **T or F**

D) One can reduce Type I and Type II errors simultaneously. **T or F**

Question 27.

A) In interval estimation, the larger the sample size, the larger the width of the interval would be, for a fixed level of confidence. **T or F**

B) A preference test based on interval estimation is used to establish whether Singaporeans prefer chicken rice or laksa. Based on a sample of size 1000, it is found that the proportion of Singaporeans preferring chicken rice lies in the interval (0.2, 0.3). Therefore, we can conclude that Singaporeans prefer laksa. **T or F**

C) In interval estimation, the larger the level of confidence, the larger the width of the interval would be, for a fixed sample size. **T or F**

D) Derive the smallest sample size required for interval estimation based on Z under level of significance α and margin of error $\pm E$.

ANS: From $\bar{X} - \frac{\sigma}{\sqrt{n}} z_{\alpha/2} < \mu < \bar{X} + \frac{\sigma}{\sqrt{n}} z_{\alpha/2}$, we obtain $E = \frac{\sigma}{\sqrt{n}} z_{\alpha/2}$. Thus, the smallest sample size needed is $\left[\frac{\sigma_{\max}}{E} z_{\alpha/2} \right]^2$, where σ_{\max} is the maximum possible value of σ .

Question 28.

Given a random variable X uniformly distributed over $[-1, 2]$, let $Y = X^2$. $P(Y < 3)$ is

- A) close to 0.6
- B) close to 0.7
- C) close to 0.8
- D) close to 0.9

ANS: $P[Y < 3] = P[X^2 < 3] = P[-\sqrt{3} < X < \sqrt{3}] = P[-1 < X < \sqrt{3}] = (\sqrt{3} + 1)/3 \approx 0.9$.

Question 29.

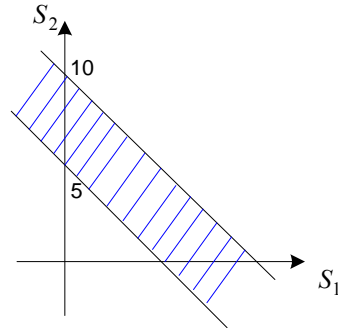
Let $S_1 \sim N(\mu_1, \sigma_1^2)$ and $S_2 \sim N(\mu_2, \sigma_2^2)$ be two signals having Gaussian PDF. Assume that S_1 and S_2 are uncorrelated.

A) $S_1 + S_2 \sim N(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2)$ **T or F**

B) $S_1 + S_1 + S_1 + S_1 + S_1 \sim N(5\mu_1, 25\sigma_1^2)$ **T or F**

C) S_1 and S_2 are SI. **T or F**

D) Mark the region corresponding to the event A: $5 < S_1 + S_2 < 10$.



(5 marks)

Question 30.

A manufacturing process is modeled by a binomial RV X with parameters $(N, 0.3)$. Another process is modeled by a binomial RV Y with parameters $(M, 0.3)$. Assume X and Y are independent.

- A) $X+Y$ is also a binomial random variable. **T or F**
 B) $X+Y$ has $N+M$ Bernoulli trials. **T or F**
 C) If M is sufficiently large, then $X+Y$ can be approximated by a Gaussian random variable. **T or F**
 D) Write an exact expression for $P(X+Y < 10)$.

$$P(X+Y < 10) = \sum_{k=0}^9 \binom{N+M}{k} 0.3^k 0.7^{N+M-k}$$

Question 31.

The number of data packets arriving at a node A is modeled by Poisson RV X :

$$P(X = k) = e^{-10,000} 10,000^k / k!, \quad k = 0, 1, \dots$$

- A) $P(X < 20)$ is close to 0. **T or F**
 B) $P(X > 5)$ is close to 1. **T or F**
 C) We can find $P(X > 500)$ by approximating X by a Gaussian random variable. **T or F**
 D) A gets congested if X exceeds 8000. Write an expression for $P(A \text{ is congested})$. Describe how the expression can be evaluated.

$$\text{ANS: } P(X > 8000) = 1 - P(X \leq 8000) = 1 - \sum_{k=0}^{8000} e^{-10,000} 10,000^k / k!$$

Approximate X by Gaussian, and then use the standard Gaussian table to find the probability.

Question 32.

A series of N uncorrelated signals from a satellite are represented by the Gaussian random variables X_1, X_2, \dots, X_N .

- A) $X_1 + X_2 + \dots + X_N$ is Gaussian. **T or F**
 B) X_1, X_2, \dots, X_N are SI. **T or F**

C) The joint PDF of X_1, X_2, \dots, X_N is the convolution of the individual marginal PDFs of X_1, X_2, \dots, X_N . **T or F**

D) Find the PDF of $X_1 - 2X_2 + 3X_3 + \dots + (-1)^{N-1} NX_N$.

ANS: Let $X_i \sim N(\mu_i, \sigma_i^2)$ for $i = 1, 2, \dots, N$.

X_1, X_2, \dots, X_N are uncorrelated $\Rightarrow X_1, X_2, \dots, X_N$ are statistically independent

$\Rightarrow X_1 - 2X_2 + 3X_3 + \dots + (-1)^{N-1} NX_N \sim N(\mu, \sigma^2)$, where

$\mu = \mu_1 - 2\mu_2 + 3\mu_3 + \dots + (-1)^{N-1} N\mu_N$ and $\sigma^2 = \sigma_1^2 + 4\sigma_2^2 + 9\sigma_3^2 + \dots + N^2\sigma_N^2$.

Therefore, PDF of $X_1 - 2X_2 + \dots + (-1)^{N-1} NX_N$ is $\frac{1}{\sqrt{2\pi\sigma}} \exp\left[-\frac{(x-\mu)^2}{2\sigma^2}\right]$.

Question 33.

A new cancer drug will cause side effect X with probability 0.2, side effect Y with probability 0.4, and both side effects X and Y with probability 0.06.

- A) The side effect X and side effect Y are independent. **T or F**
 B) The side effect X and side effect Y are mutually exclusive. **T or F**
 C) Can't tell whether the side effects X and Y are independent. **T or F**
 D) Can't tell whether the side effects X and Y are mutually exclusive. **T or F**

Question 34.

Let X be a binomial RV with parameter N and p .

- A) X is made up of N Bernoulli trials **T or F**
 B) X is made up of non SI Bernoulli trials. **T or F**
 C) When N becomes very large and p becomes very small such that Np is constant, then the binomial RV tends to a negative binomial RV. **T or F**
 D) When N becomes sufficiently large X tends to a Gaussian RV. **T or F**

Question 35.

- A) $E[X]$ and $V[X]$ completely identify the RV X . **T or F**
 B) MGF of X completely identifies RV X . **T or F**
 C) PDF of X completely identifies the RV X . **T or F**
 D) CDF of X completely identifies the RV X . **T or F**

Question 36.

Let X be a Gaussian random variable with mean 0.5. If $P(0.1 < X < 0.5) = 0.3$ and $P(0.5 < X < 1.0) = 0.4$, then

- A) $P(0.1 < X < 0.8) < 0.7$ **T or F**

- B) $P(X < 1.0) = 0.9$ **T or F**
 C) $P(X > 0.1) = 0.8$ **T or F**
 D) $P(X > 0.9) > 0.5$ **T or F**

Question 37.

Let X and Y be two orthogonal RV.

- A) The mean of X and mean of Y must be zero. **T or F**
 B) If mean of X and mean of Y are zero, then X and Y are SI. **T or F**
 C) X and Y must also be SI. **T or F**
 D) If X and Y are jointly Gaussian, they are also SI. **T or F**

Question 38.

Let X and Y be two RV with marginal PDFs $f(x)$ and $h(y)$, respectively. Their joint PDF is denoted by $f(x, y)$.

- A) If X and Y are independent, then $E[X^2Y^4] = E[X^2]E[Y^4]$ **T or F**
 B) If $E[XY] = E[X]E[Y]$ and X and Y are Gaussian RV, then X and Y are independent. **T or F**
 C) Only if X and Y are uncorrelated Gaussian RV we have $E[XY] = E[X]E[Y]$ **T or F**
 D) If X and Y are independent, then write the PDF of $X + |Y|$ as a convolution of two PDFs.

ANS: X and Y are independent $\Rightarrow X$ and $|Y|$ are also independent.

Let $Z = |Y|$ and PDF of Z be $g(z)$. Then PDF of $W = X + |Y|$ is the convolution of $f(x)$ and $g(z)$ given as

$$\int_{-\infty}^{\infty} f(u)g(w-u)du.$$

Question 39.

Consider a three-face coin. The face and their probabilities of occurrence at any given toss are given by

Success: probability= r
 Failure: probability= s
 Don't care: probability= t

It is clear that $r + s + t = 1$. This coin is tossed N times. Define a two dimensional RV as

$(X, Y) = (\text{total number of successes, total number of failures})$.

- A) Are these Bernoulli trials?

ANS: No. They require only two possible outcomes for each trial. We have three.

B) Write the 2-dimensional joint PDF of (X, Y) .

$$\text{ANS: } P(X = a, Y = b) = \frac{N!}{a!b!(N-a-b)!} r^a s^b t^{N-a-b} \cdot P(X = k, Y = 5)$$

This is defined for all values of a and b such that $a \geq 0, b \geq 0$ and $a + b \leq N$. The derivation can be done along the same lines as the derivation for binomial PDF.

C) Write the PDF of the random variable Z define as $Z=X+Y$.

ANS: $Z=X+Y$ means we have either (success and failure) as one outcome or don't care as the other outcome. $P(\text{success or failure in one trial})=r+s$. Thus Z is binomial with parameters N and $r+s$.

D) Write the marginal PDF of X .

ANS: It is clear that $X=a$ means that we are looking for a successes in N trials. This is binomial PDF with parameters N and r .

E) Write the conditional PDF of X given that $Y=5$.

$$\begin{aligned} \text{ANS: } P(X = k | Y = 5) &= \frac{P(X = k, Y = 5)}{P(Y = 5)} \\ &= \left[\frac{N!}{k!5!(N-5-k)!} r^k s^5 t^{N-5-k} \right] \div \left[\frac{N!}{5!(N-5)!} s^5 (1-s)^{N-5} \right] \\ &= \frac{(N-5)!}{(N-5-k)!k!} \left(\frac{r}{1-s} \right)^k \left(\frac{t}{1-s} \right)^{N-5-k} \\ &= \frac{(N-5)!}{(N-5-k)!k!} \left(\frac{r}{r+t} \right)^k \left(\frac{t}{r+t} \right)^{N-5-k}, \end{aligned}$$

which is a binomial PDF with parameters $N-5$ and $r/(r+t)$.

F) Are X and Y SI.

ANS: No. This is clear from the form of $P(X=a, Y=b)$ as stated in (B) above.

Question 40.

When P implies Q and Q implies P , we write $P \Leftrightarrow Q$. Let X and Y be RVs having marginal PDFs $f_X(x)$ and $f_Y(y)$, respectively and joint PDF $f_{X,Y}(x,y)$.

A) $f_{X,Y}(x,y)=f_X(x)f_Y(y) \Leftrightarrow E[XY]=E[X]E[Y]$

B) X, Y are SI $\Leftrightarrow X, Y$ are uncorrelated

C) X, Y are Gaussian RVs, $f_{X,Y}(x,y)=f_X(x)f_Y(y) \Leftrightarrow \text{cov}(X,Y)=0$

T or F

T or F

T or F

D) $E[X]=0$ or $E[Y]=0$, X, Y are uncorrelated $\Leftrightarrow X, Y$ are orthogonal **T or F**
