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**JOMO KENYATTA UNIVERSITY OF AGRICULTURE AND TECHNOLOGY
UNIVERSITY EXAMINATIONS 2016/2017**

**THIRD YEAR SECOND SEMESTER EXAMINATION FOR THE DEGREE OF
BACHELOR OF SCIENCE IN INFORMATION TECHNOLOGY**

STA 2200: PROBABILITY AND STATISTICS II

DATE: APRIL 2017

TIME: 2 HOURS

INSTRUCTIONS:

**ANSWER QUESTION ONE [COMPULSORY] AND ANY OTHER TWO
QUESTIONS**

QUESTION ONE

- (a) State two conditions for a continuous real valued function $f(x)$ to be a probability density function [2 marks]
(b) Let the random variable x have the following probability density function

x	-1	0	1
$F(x)$	$\frac{1}{4}$	$\frac{1}{6}$	$\frac{7}{12}$

Let $E[W(2)]$ denote the expected value of $w(x)$. Find

- (i) $E(x)$ [2 marks]
(ii) $E[2x^2+x+1]$ [4 marks]
(c) Let X be a random variable whose pdf is

$$f(x) = \begin{cases} \frac{e^{-1} x^x}{x^1} & x = 0, 1, 2, \dots \\ 0 & \text{otherwise} \end{cases}$$

- (i) Show that its moment generating function is given by $e^{2(e^x-1)}$ [3 marks]
(ii) Hence or otherwise obtain the mean and variance of X [5 marks]

- (d) Let $f(x)$ be the pdf of a random variable x

$$f(x) = \begin{cases} k(1-x)^2 & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

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