No. of Printed Pages: 2 MMT-008(P)(Set-II)

M. SC. (MATHEMATICS WITH APPLICATIONS IN COMPUTER SCIENCE) [M. SC. (MACS)]

Term-End Practical Examination December, 2024

MMT-008(P)(Set-II): PROBABILITY AND STATISTICS PRACTICAL

 $Time: 1\frac{1}{2} \;\; Hours \;\;\;\;\;\; Maximum \; Marks: 40$

Note: (i) There are two questions in this paper worth 30 marks.

- (ii) Answer both the questions.
- (iii) The remaining 10 marks are for vivavoce.
- 1. Let $X \sim N_4(\mu, \Sigma)$, where :

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$$\mu = \begin{bmatrix} 2 \\ 1 \\ 3 \\ -4 \end{bmatrix} \text{ and } \Sigma = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & -2 & -1 \\ 1 & -2 & 9 & -1 \\ 1 & -1 & -1 & 16 \end{bmatrix}$$

Write a program in C language to find:

- (i) Marginal distribution of $\begin{bmatrix} X_1 \\ X_3 \end{bmatrix}$
- (ii) Conditional distribution of $\begin{bmatrix} X_1 \\ X_3 \end{bmatrix}$ given $\begin{bmatrix} X_3 \\ X_4 \end{bmatrix} = \begin{bmatrix} 5 \\ 8.2 \end{bmatrix}.$
- 2. Write a program in C language to find the triangular square root to the matrix: 15

$$\begin{bmatrix} 4 & 2 & 6 \\ 2 & 17 & 27 \\ 6 & 27 & 70 \end{bmatrix}$$

Also, find the inverse of the matrix.