

Test Code: RSI/RSII (Short Answer Type) 2004

Junior Research Fellowship for Research Course in Statistics

The candidates for research course in Statistics will have to take two short-answer type tests - Test RSI and Test RSII. Each test is of 2 hours duration. In the test RSI, the candidates are required to answer about 10 questions of equal value, set from different topics in Mathematics at B. Sc. (Pass) level and Statistics at B. Sc. (Honours) level. In the test RSII, the candidate will have to answer about 4 or 5 questions of a more specialized nature relating to topics in Statistics at Master's level.

Syllabus for RSI and RSII

1. Mathematics: Elementary set theory - functions and relations. Matrices - determinants, eigenvalues and eigenvectors, solution of linear equations, and quadratic forms.
Calculus and Analysis - sequences, series and their convergence and divergence; power series, limits, continuity of functions of one or more variables, differentiation, applications, maxima and minima. Integration, definite integrals, areas using integrals, ordinary linear differential equations.
2. Probability: Basic concepts, sample space, conditional probability and Bayes theorem. Standard univariate and multivariate distributions. Transformations of variables. Moment generating functions, characteristic functions, weak and strong laws of large numbers, convergence in distribution and central limit theorem. Markov chains. Birth and death processes.
3. Statistics:
 - (a) Inference: Sufficiency, minimum variance unbiased estimation, Bayes estimates, maximum likelihood and other common methods of estimation,. Optimum tests for simple and composite hypotheses. Elements of sequential and non-parametric tests. Analysis of discrete data - contingency chi-square.
 - (b) Multivariate Analysis: Standard sampling distributions. Order statistics with applications. Regression, partial and multiple correlations. Basic properties of multivariate normal distribution, Wishart distribution, Hotelling's T-square and related tests.
 - (c) Design of Experiments: Inference in linear models. Standard orthogonal and non-orthogonal designs. Inter and intra-block analysis of general block designs. Calculus of factorial experiments. Response surface designs. Variance components estimation in one and two-way ANOVA.

(d) Sample Surveys: Standard sampling techniques and methods of estimation. Non-sampling errors, non-response.

*Sample Questions : RSI
Statistics*

1. Let X_1, X_2, Z be independent random variables such that $X_i \sim N(0, 1)$, $i = 1, 2$ and

$$P(Z = +1) = P(Z = -1) = \frac{1}{2}.$$

Let $Y_i = Z | X_i |$, $i = 1, 2$. Show that Y_1, Y_2 are $N(0, 1)$ variables. Are Y_1, Y_2 independent ?

2. Let X_1, \dots, X_n be a random sample of size n from a population with a continuous distribution function. Suppose X_1, \dots, X_n are arranged in the increasing order of magnitude and let R_i be the rank of X_i . Compute the correlation coefficient between R_1 and R_2 .
3. Let X_1, \dots, X_n be random variables such that $E(X_i^2) \leq 1$ for all $i = 1, \dots, n$. Let $S_i = X_i + \dots + X_i$ for $i = 1, 2, \dots, n$. Show that

$$E(\max_{1 \leq i \leq n} S_i^2) \leq n^2.$$

4. One of the sequences of letters $AAAA, BBBB, CCCC$ is transmitted over a communication channel with respective probabilities p_1, p_2, p_3 ($p_1 + p_2 + p_3 = 1$). The probability that each transmitted letter will be correctly understood is α and the probabilities that the letter will be confused with two other letters are $\frac{1}{2}(1 - \alpha)$ and $\frac{1}{2}(1 - \alpha)$. It is assumed that the letters are distorted independently. Find the probability that $AAAA$ was transmitted if $ABCA$ was received.
5. Let X be an exponential *r.v.* with mean $\frac{1}{2}$. Let Y be the largest integer less than or equal to X . Find the probability distribution of Y .
6. A sample $s^{(1)}$ of n units is selected from a population of N units using SR-SWOR and the values of a variable y are ascertained for those n_1 units among the n units of $s^{(1)}$ who responded. Later, a further sub-sample $s^{(2)}$ of m units is selected using SRSWOR out of the $(n - n_1)$ units of $s^{(1)}$ which did not respond. Assuming that the y -values of all the m units of $s^{(2)}$ could be obtained, find the following :

- (a) an unbiased estimator of the population mean \bar{Y} on the basis of available y -values.

- (b) an expression for the variance of the proposed estimator.
7. The number of accidents X per year in a manufacturing plant may be modelled as a Poisson random variable with mean λ . Assume that accidents in successive years are independent random variables and suppose that you have n observations.
- (a) How will you find the minimum variance unbiased estimator for the probability that in a year the plant has at most one accident ?
- (b) Suppose that you wish to estimate λ . Suggest two unbiased estimators of λ and hence find the UMVUE of λ .
8. Let X_1, \dots, X_n, \dots , be a sequence of independent random variables with $E(X_i) = 0$, $\text{Var}(X_i) = \sqrt{i}$ for $i = 1, \dots, \dots$. Prove that $\frac{X_1 + \dots + X_n}{n}$ converges almost surely and find the limit.
9. Suppose die A has 4 red faces and 2 green faces while die b has 2 red faces and 4 green faces. Assume that both the dice are unbiased. An experiment is started with the toss of an unbiased coin. If the toss results in a Head, then die A is rolled repeatedly while if the toss of the coin results in a Tail, then die B is rolled repeatedly. For $k = 1, 2, 3, \dots$, define
- $$X_k = \begin{cases} 1 & \text{if the } k\text{th roll of the die results in a red face} \\ 0 & \text{otherwise.} \end{cases}$$
- (a) Find the probability mass function of X_k .
- (b) Calculate $\rho(X_1, X_7)$.
10. In a sequence of independent tosses of a fair coin, a person is to receive Rs.2 for a head and Re.1 for a tail.
- (a) For a positive integer n , find the probability that the person receives exactly Rs. n at some stage.
- (b) What is the limit of this probability as $n \rightarrow \infty$?
11. Let Y have a chi-squared distribution with $k(\geq 3)$ degrees of freedom. Express $E(1/Y)$ in terms of k .
12. Let X follow an $N_p(\theta, \Sigma)$ distribution, where Σ is a known positive definite matrix and θ is either θ_1 or θ_2 , θ_i 's being known. Show that $(\theta_2 - \theta_1)' \Sigma^{-1} X$ is a sufficient statistic.
13. Let X be exponentially distributed with mean 1 and let U be a $U[0, 1]$ random variable, independent of X . Define

$$I = 1 \text{ if } U \leq e^{-X} \quad \text{and} \quad I = 0 \quad \text{otherwise .}$$

Show that the conditional distribution of X given $\{I = 1\}$ is exponential with mean 0.5.

14. Consider the linear model

$$y_1 = \theta_1 + \theta_2 + \theta_3 + \epsilon_1$$

$$y_2 = \theta_1 + \theta_2 - \theta_3 + \epsilon_2$$

$$y_3 = \theta_1 + \theta_2 - 2\theta_3 + \epsilon_3,$$

where y_1, y_2, y_3 are the observations; $\theta_1, \theta_2, \theta_3$ are the parameters and ϵ_i 's are uncorrelated random variables with $E(\epsilon_i) = 0$ and $\text{Var}(\epsilon_i) = \sigma^2$, $i = 1, 2, 3$.

Is $2\theta_1 + 3\theta_2$ estimable? Give justifications for your answer.

15. An experimenter wanted to use a Latin Square Design (LSD) but instead, used the following row-column design

A	B	C
B	A	C
C	A	B

Are all treatment contrasts estimable? Give reasons for your answer.

16. An unbiased coin is to be used to select a Probability Proportional to Size With Replacement (PPSWR) sample in 2 draws from the following population of 3 units, where X is the size measure.

i	1	2	3
X_i	2	4	1

Consider the following procedure.

- a) Toss the coin thrice independently.
- b) If the outcome is $\{HHH\}$ or $\{HHT\}$, select the first unit.
- c) If the outcome is $\{HTH\}$, $\{HTT\}$, $\{THH\}$ or $\{THT\}$, then select the second unit.
- d) If the outcome is $\{TTH\}$, then select the third unit.
- e) If the outcome is $\{TTT\}$, do not select any of the units, go back to (a) above.
- f) Continue till a unit is selected.

Show that the above procedure is a PPS method. If W = number of tosses required to select a unit, find $E(W)$.

17. Let X_1, X_2, \dots, X_n be i.i.d. random variables with $P(X_i = -1) = P(X_i = 1) = \frac{1}{2}$. Let $S_n = X_1 + \dots + X_n$ for $n \geq 1$. Let $N = \min\{n \geq 1, \text{ such that } S_n = 0\}$.
- (a) Show that $P(N = 2k + 1) = 0$ for every integer $k \geq 0$.
 - (b) Find $P(N = 2k, S_k = k)$ for every integer $k \geq 1$.

18. A model that is often used for the waiting time X to failure of an item is given by the probability mass function

$$p_X(k|\theta) = \theta^{k-1}(1 - \theta), \quad k = 1, 2, \dots, \quad 0 < \theta < 1.$$

Suppose that we only record the time to failure if the failure occurs on or before r , and otherwise just note that the item has lived at least $(r+1)$ periods. Let Y denote this censored waiting time.

- (a) Write down the probability mass function of Y .
- (b) If Y_1, Y_2, \dots, Y_n is a random sample from the censored waiting time, write down the likelihood function and find the MLE of θ .
19. Let X_1, X_2, \dots, X_n be i.i.d. observations from the $N(\theta, 1)$ distribution, where θ is unknown. For a fixed real number u , consider the problem of estimating

$$g(\theta) = \frac{1}{\sqrt{2\pi}} \exp\left[-\frac{1}{2}(u - \theta)^2\right],$$

on the basis of X_1, X_2, \dots, X_n .

- (a) Show that $\bar{X} = \frac{1}{n}\sum X_i$ is a sufficient statistic for θ .
- (b) Write down the probability density function of \bar{X} .
- (c) Work out the conditional density of X_1 given \bar{X} at u .
- (c) Obtain the UMVUE of $g(\theta)$.
20. Suppose X has one of the following hypothetical distributions :

$$H_0 : P(X = 0) = P(X = \frac{1}{2}) = P(X = 1) = \frac{1}{3};$$

$$H_1 : X \text{ is continuous and uniform on } [0, 1].$$

Find the Most Powerful test for testing H_0 against H_1 at level $\alpha = 0.05$. Obtain the power of this test.

Mathematics

21. Let $\sum_{n=1}^{\infty} b_n x^n$ be a power series with radius of convergence R . Define the sequence $\{y_n\}$ as follows :

$$y_0 = 0; \quad y_n = \theta y_{n-1} + b_n, \quad \text{for } n \geq 1, \quad \theta \neq 0.$$

Show that the sequence $\{\frac{y_n - b_n}{\theta^n} : n \geq 1\}$ converges if $|\theta| > \frac{1}{R}$.

22. Consider a function f which satisfies the relations :

$$2f'(x) = f\left(\frac{1}{x}\right) \quad \text{if } x > 0, \quad f(1) = 2.$$

- (a) Let $y = f(x)$. Find suitable values for constants a and b such that y satisfies a differential equation of the form $x^2y'' + axy' + by = 0$.
 (b) Determine a solution of the above differential equation of the form $f(x) = cx^n$.

23. Give an example of a function $f : [a, b] \rightarrow R$ such that

$$|f(x) - f(y)| \leq |x - y| \quad \text{for all } x, y \in [a, b].$$

Prove that any function f satisfying the above condition also satisfies

$$\left| \int_a^b f(x)dx - (b-a)f(a) \right| \leq \frac{1}{2}(b-a)^2$$

provided f is integrable on $[a, b]$.

24. Let $A_{n \times m}$ and $B_{m \times n}$ be two real matrices. Show that the nonzero eigenvalues of AB and BA are the same.

25. Find the maximum of $\iint_{\Delta} dx dy$ as a function of m for $0 < m < 1$ where

$$\Delta = \{(x, y) : \frac{x^2}{m} + \frac{y^2}{1-m} \leq 1\}$$

26. (a) Find $\int_{-2}^4 [x] dx$, where $[x]$ is the largest integer less than or equal to x .
 (b) If $f(x), x \geq 0$ is a differentiable function such that $f'(x) \rightarrow \infty$ as $x \rightarrow \infty$, then show that $f(x) \rightarrow \infty$ as $x \rightarrow \infty$.

27. (a) Find the limit

$$\lim_{n \rightarrow \infty} \sum_{k=0}^n \frac{n}{n^2 + k^2}$$

(b) Let $f(t)$ be a continuous function on $(-\infty, \infty)$ and let

$$F(x) = \int_0^x (x-t)f(t)dt. \quad \text{Find } F'(x).$$

28. (a) Find $\max(xyz)$ subject to $x^2 + 2y^2 + 9z^2 = 6$.
 (b) Let $f(x) = \sum_{k=0}^n a_k x^k$, where a_k 's satisfy $\sum_{k=0}^n \frac{a_k}{k+1} = 0$. Show that there exists a root of $f(x) = 0$ in the interval $(0, 1)$.

29. Let A and B be two given subsets of Ω . For each subset C of Ω define

$$I_c(\omega) = \begin{cases} 1 & \text{if } \omega \in C \\ 0 & \text{if } \omega \notin C. \end{cases}$$

Does there exist a subset C of Ω such that $|I_A(\omega) - I_B(\omega)| = I_C(\omega)$ for each $\omega \in \Omega$? Justify your answer.

30. (a) Evaluate the determinant

$$\begin{vmatrix} 1 + x_1y_1 & 1 + x_1y_2 & \dots & 1 + x_1y_n \\ 1 + x_2y_1 & 1 + x_2y_2 & \dots & 1 + x_2y_n \\ \vdots & \vdots & & \vdots \\ 1 + x_ny_1 & 1 + x_ny_2 & \dots & 1 + x_ny_n \end{vmatrix}.$$

(b) Find the inverse of the matrix $A + \alpha\alpha'$, where A is a diagonal matrix $\text{diag}(a_1, a_2, \dots, a_k)$ and $\alpha' = (\frac{1}{\alpha_1}, \dots, \frac{1}{\alpha_k})$, $\alpha_i > 0$ for $i = 1, \dots, k$.

Sample Questions : RSII

1. Suppose that X_1, X_2, X_3, \dots , are i.i.d. random variables with $EX_1 = 0$, $EX_1^2 = 1$, $EX_1^4 < \infty$. Show that

$$n^{-1/2} \left[\sum_1^n (X_i - \bar{X}_n)^2 - n \right]$$

converges in law to a normal distribution with zero mean, as $n \rightarrow \infty$. Here $\bar{X}_n = \sum_1^n X_i/n$.

2. A company desires to operate S identical machines. These machines are subject to failure according to a given probability law. To replace these failed machines the company orders new machines at the beginning of each week to make up the total S . It takes one week for each new order to be delivered. Let X_n be the number of machines in working order at the beginning of the n th week, and let Y_n denote the number of machines that fail during the n th week.

(a) Establish the recursive formula $X_{n+1} = S - Y_n$, and show that X_n , $n \geq 1$ constitutes a Markov Chain.

(b) Suppose that the failure rate is uniform i.e.,

$$P[Y_n = j | X_n = i] = \frac{1}{i+1}, \quad j = 0, 1, \dots, i.$$

Find the transition matrix of the Chain, its stationary distribution, and expected number of machines in operation in the steady state.

3. (a) In a forest there are 50 tigers and an unknown number L of lions. Assume that the $50 + L$ animals randomly move in the forest. A naturalist sights 5 different lions and 15 different tigers in the course of a trip in the forest. Estimate, stating assumptions and with theoretical support, the number of lions in the forest.
- (b) A bank decided to examine a sample of vouchers before conducting a thorough audit. From a very large number of accumulated vouchers, samples were drawn at random. The first defective voucher was obtained in the 23rd draw, and the second defective voucher in the 57th draw. Estimate, giving reasons, the proportion of vouchers that are defective.
4. Let $\{X_n\}$ be a sequence of independent random variables. Show that for each real number α , $P(X_n \rightarrow \alpha) = 0$ or 1 by explicitly applying the Borel-Cantelli lemmas.
5. Let (X_i, Y_i) , $i = 1, 2, \dots, n$ be a random sample on (X, Y) which is a bivariate vector of the continuous type. Let $T = \text{Max.}(X, Y)$ and R_i be the rank of T_i among T_1, T_2, \dots, T_n . Find the mean and variance of the statistic $S = \sum_{i=1}^n (n+1-R_i)\delta_i$ assuming that (X, Y) and (Y, X) are identically distributed, where $\delta = I_{\{X < Y\}}$ is the indicator function.
6. At each instant of time $n = 0, 1, 2, \dots$, an electric impulse of intensity Y_n passes through a meter. Assume that Y_n 's are i.i.d. random variables taking values $1, 2, \dots, d$, each with equal probability. At time n , the meter reading shows the maximum intensity that has passed through it upto that time.
 - (a) Show that $X_n, n = 0, 1, 2, \dots$ is a Markov chain. Find its one-step transition probability matrix $P = (p_{ij})$.
 - (b) Let e_i be defined by

$$e_i = E(T|X_0 = i), \quad i = 1, 2, \dots, d-1,$$

where $T = \min\{n \geq 1 : X_n = d\}$. Show that e_i 's satisfy

$$e_i = 1 + \sum_{j=1}^{d-1} p_{ij}e_j, \quad i = 1, 2, \dots, d-1.$$

Hence show that $e_i = d$ for all $i = 1, 2, \dots, d-1$.

7. Let $Y_{(1)} < Y_{(2)} < \dots < Y_{(n)}$ be the ordered random variables of a sample of size n from the rectangular $(0, \theta)$ distribution with θ unknown, $0 < \theta < \infty$. By a careless mistake the observations $Y_{(k+1)}, \dots, Y_{(n)}$ were recorded incorrectly and so they were discarded subsequently (Here $1 \leq k < n$).

- (a) Show that the conditional distribution of $Y_{(1)}, \dots, Y_{(k-1)}$ given $Y_{(k)}$ is independent of θ .
- (b) Hence, or otherwise, obtain the maximum likelihood estimator of θ and show that it is a function of $Y_{(k)}$.
- (c) If $\frac{k}{n} \rightarrow p$ as $n \rightarrow \infty$, for some $0 < p < 1$, what can you say about the asymptotic distribution of the maximum likelihood estimator of θ ?
8. In a linear model $Y = A\beta + \epsilon$, $E(\epsilon) = 0$, $D(\epsilon) = \sigma^2 I$, $\beta' = (\beta_1, \dots, \beta_p)$. Let C_1, C_2, \dots, C_p denote the column vectors of the matrix A . Prove that
- (i) β_1 is estimable if and only if C_1 does not belong to the vector space spanned by C_2, C_3, \dots, C_p .
- (ii) $\lambda_1\beta_1 + \lambda_2\beta_2$, $\lambda_1 \neq 0$, $\lambda_2 \neq 0$, is estimable if and only if C_1 does not belong to the vector space spanned by $\lambda_2 C_2 - \lambda_1 C_1, C_3, \dots, C_p$.
9. Let X_1, X_2, \dots, X_n be a random sample of size n from a negative exponential distribution with mean θ . The experiment is terminated after the first r ($r \leq n$) smallest observations have been noted.
- Write down the likelihood for θ based on these censored observations. Find the *mle* of θ . Obtain the UMP test for testing $H_0 : \theta = \theta_0$ vs. $H_1 : \theta > \theta_0$ at level α .
10. Let $(5, 0.023), (3, 0.189), (5, 0.023)$ and $(2, 0.272)$ denote the (i, p_i) -values for the labels i selected in 4 draws with replacement from a population of size N with selection probabilities p_i on each draw. Give (a) an unbiased estimate of N and (b) indicate, without actual evaluation, how a suitable confidence interval for N could be set up.
11. An experiment is to be designed to compare 9 treatments with a control. A one way lay-out is to be used; there are r_0 observations in the control and r observations in each of the 9 treatments.
- (i) Show that the variance of the usual estimate used to compare the control with each treatment is minimised if $r_0 = 3r$ when the total number of observations in the experiment is held fixed.
- (ii) In this case write the formulae for the entries of the Analysis of Variance table using suitable notation.
12. The value of Y is estimated from $X = x_0$ and the linear regression of Y on X . Let this estimated value of Y be y_0 . Then the value of X corresponding to $Y = y_0$ is estimated from the linear regression of X on Y . Let this estimated value of X be x_0^* . Compare x_0 and x_0^* . Interpret your answer.
13. It is required to estimate the population mean of a character y based on a stratified sample chosen by simple random sampling without replacement

design from each stratum of size $N_i, i = 1, 2, \dots, k$. The following information on y for the previous year (say Z) is available for all strata, $i = 1, 2, \dots, k$:

$$Z_{\min,i}, Z_{\max,i}, Z_{\text{med},i}, \bar{Z}_i.$$

- (a) Suggest a suitable allocation of a total sample size n to the strata. Justify your answer.
- (b) Modify your answer if, instead, all the population values on Z are available.
14. Let X be a random variable having a density $\frac{1}{\theta}e^{-x/\theta}, x, \theta > 0$. Consider $H_0 : \theta = 1$ vs. $H_1 : \theta = 2$. Let ω_1 and ω_2 be two critical regions given by $\omega_1 : \sum_1^n X_i \geq C_1$ and $\omega_2 : (\text{number of } X_i\text{'s} \geq 2) \geq C_2$.
- (a) Determine approximately the values of C_1 and C_2 for large n so that both tests are of size α .
- (b) Show that the powers of both tests tend to 1 as $n \rightarrow \infty$.
- (c) Which test would require more sample size to achieve the same power? Justify your answer.
15. Let $\mathbf{X} = (X_1, X_2, X_3, X_4)$ have a multivariate normal distribution with unknown mean vector $\mu = (\mu_1, \mu_2, \mu_3, \mu_4)$ and unknown variance covariance matrix Σ which is nonsingular. Let $\mathbf{X}_1, \dots, \mathbf{X}_n$ be a random sample of size n from the population. Develop a test for testing the hypothesis $H_0 : \mu_1 + 2\mu_2 = \mu_2 + 2\mu_3 = \mu_3 + 2\mu_4$. State the distribution of the test statistic.
16. Consider a Markov chain with state space $S = \{1, 2, 3, 4, 5\}$ and transition probability matrix

$$P = \begin{vmatrix} \frac{1}{2} & 0 & \frac{1}{2} & 0 & 0 \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & 0 & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & 0 & 0 & 1 \end{vmatrix}$$

- (a) Identify the closed sets of S .
- (b) Identify the transient and absorbing states in S .
- (c) Examine the asymptotic behavior of $p_{ij}^{(n)}$ as $n \rightarrow \infty$.
17. Consider the following 2^4 factorial design with factors A, B, C and D in the usual order.
- Block 1 : $(0,0,0,0), (0,1,0,1), (1,0,1,0), (1,1,1,1), (1,1,0,1), (0,0,1,0)$.
- Block 2 : $(0,0,1,1), (0,1,1,0), (1,0,0,1), (1,1,0,0), (1,1,1,0), (0,0,0,1)$.
- Block 3 : $(0,1,0,0), (0,1,1,1), (1,0,0,0), (1,0,1,1)$.
- Examine whether the main effect of A is estimable.

18. Suppose a finite population consists of k non-overlapping clusters. The i th cluster consists of 1 “unit” and N_i “elements” attached to it. Suppose a simple random sample (SRS) of “elements” is chosen without replacement (WOR) from the population of elements. If n_i is the number of elements chosen from the i th cluster and the value y_i for the “unit” of this cluster is observed, propose an unbiased estimator for $Y = y_1 + \dots + y_k$ and work out an unbiased estimator for its variance.