

(For those who joined in December 2015)

Time : Three hours

Maximum : 100 marks

PART A — ($4 \times 10 = 40$ marks)

Answer any FOUR questions.

1. Prove the following
- (a) Probability of the null set is zero; that $P(\phi) = 0$
 - (b) For each $C_1 \subset \xi$, $P(C) = 1 - P(C^*)$
 - (c) If C_1 and C_2 are subsets of ξ such that $C_1 \subset C_2$, then $P(C_1) \leq P(C_2)$
 - (d) If C_1 and C_2 are subsets of ξ , then $P(C_1 \cup C_2) = P(C_1) + P(C_2) - P(C_1 \cap C_2)$.
 - (e) For each $C \subset \xi$, $0 \leq P(C) \leq 1$.
2. Let X and Y have the joint p.d.f
- $$f(x, y) = 6(1 - x - y), 0 < x, 0 < y, x + y < 1 \quad \text{and} \quad \text{zero elsewhere.}$$
- Compute $P(2X + 3Y < 1)$ and $E(XY + 2X^2)$.

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S Ben Porath



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Table of Contents Msc Maths Question Paper Bharathidasan University

1. Understanding the eBook Msc Maths Question Paper Bharathidasan University
 - The Rise of Digital Reading Msc Maths Question Paper Bharathidasan University
 - Advantages of eBooks Over Traditional Books
2. Identifying Msc Maths Question Paper Bharathidasan University
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Msc Maths Question Paper Bharathidasan University
 - User-Friendly Interface
4. Exploring eBook Recommendations from Msc Maths Question Paper Bharathidasan University
 - Personalized Recommendations
 - Msc Maths Question Paper Bharathidasan University User Reviews and Ratings
 - Msc Maths Question Paper Bharathidasan University and Bestseller Lists
5. Accessing Msc Maths Question Paper Bharathidasan University Free and Paid eBooks

- Msc Maths Question Paper Bharathidasan University Public Domain eBooks
- Msc Maths Question Paper Bharathidasan University eBook Subscription Services
- Msc Maths Question Paper Bharathidasan University Budget-Friendly Options
- 6. Navigating Msc Maths Question Paper Bharathidasan University eBook Formats
 - ePub, PDF, MOBI, and More
 - Msc Maths Question Paper Bharathidasan University Compatibility with Devices
 - Msc Maths Question Paper Bharathidasan University Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Msc Maths Question Paper Bharathidasan University
 - Highlighting and Note-Taking Msc Maths Question Paper Bharathidasan University
 - Interactive Elements Msc Maths Question Paper Bharathidasan University
- 8. Staying Engaged with Msc Maths Question Paper Bharathidasan University
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Msc Maths Question Paper Bharathidasan University
- 9. Balancing eBooks and Physical Books Msc Maths Question Paper Bharathidasan University
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Msc Maths Question Paper Bharathidasan University
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Msc Maths Question Paper Bharathidasan University
 - Setting Reading Goals Msc Maths Question Paper Bharathidasan University
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Msc Maths Question Paper Bharathidasan University
 - Fact-Checking eBook Content of Msc Maths Question Paper Bharathidasan University
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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