Massachusetts Institute of Technology

Department of Electrical Engineering & Computer Science

6.041/6.431: Probabilistic Systems Analysis (Fall 2011)

Recitation 9 October 6, 2011

1. Assume the following joint PMF for the discrete random variables X and Y.

| y = 3 | 1/6 | 1/9 | 0 | 1/9 |
|-------|-------|-------|-------|-------|
| y=2 | 0 | 0 | 2/9 | 0 |
| y=1 | 1/6 | 0 | 1/9 | 1/9 |
| | x = 1 | x = 2 | x = 3 | x = 4 |

|x=1|x=2|x=3|x=4 $p_{X,Y}(x,y)$, the joint PMF of X and Y.

a. Find the marginal PMF of X, $p_X(x)$.

Assume the following events:

A : Y < 3 B : X = 1C : X = 4

- b. Define the event D as $D = ((A \cap B^c) \cup C)^c$. Find $\mathbf{P}(D)$.
- c. Find $\mathbf{E}[Y \mid A]$.
- d. Define the event E as $E = (B \cup C)$. Conditioned on E, are X and Y independent? Give a mathematical justification for your answer.
- 2. As a member of the elite 6.041/6.431 student body you are entitled to shop at the local probabilistic grocery store. This is considered a great privilege. Not unexpectedly choosing fruit is far from deterministic. To obtain a piece of fruit you approach the fruit manager and ask him for a piece of fruit. He will give you an apple with probability 2/3 or an orange with probability 1/3. You always receive a piece of fruit after each request, and each request is independent of all other requests.
 - a. What is the probability you receive exactly 3 apples in your first 10 requests?
 - b. Let X be the number of requests you make until you receive your first orange, i.e. you receive your first orange on request number X. What is $\mathbf{E}[X]$?
 - c. Given you received 3 apples and 7 oranges in 10 requests, what is the probability that you received exactly 2 apples within the first 5 requests? For full credit your final answer should contain no summations.

You proceed to the check out to pay for your fruit. Prices are as follows: each apple is \$3, each orange is \$15. Let T be your total bill in dollars, assuming you have 10 pieces of fruit.

- d. Find $\mathbf{E}[T]$
- e. Find var(T)

You leave the grocery store and get on a bus with your friend Mais. The bus has k empty seats in a single row, where k is an integer greater than 2. You and Mais each choose a seat at random. Assume only one person can sit in a seat.

f. What is the probability you and Mais choose adjacent seats, i.e. you sit next to each other?