



南方科技大学
SOUTHERN UNIVERSITY OF SCIENCE AND TECHNOLOGY

考试科目: 概率论与数理统计

开课单位: 数学系

考试时长: 2023/4/8 14:00-16:00

命题教师: 概率统计教学组

题号	1	2	3	4	5	6	7	8
分值	20 分	20 分	10 分	10 分	10 分	10 分	10 分	10 分

本试卷共三大部分, 满分 (100) 分
(考试结束后请将试卷、答题卡一起交给监考老师)

第一部分 选择题 (每题4分, 总共20分)

Part One – Single Choice (4 marks each question, 20 marks in total)

1. 已知事件 A 与 B 独立, B 与 C 独立, A 与 C 不交, 且 $P(A \cup B) = 2/3$; $P(B \cup C) = 3/4$; $P(A \cup B \cup C) = 11/12$, 则概率 $P(B)$ 等于().

For three events A , B and C : A and B are independent, B and C are independent and A and C are mutually disjoint. Also, $P(A \cup B) = 2/3$; $P(B \cup C) = 3/4$; $P(A \cup B \cup C) = 11/12$. Then the value of $P(B)$ is:

- A. $\frac{5}{12}$ B. $\frac{1}{3}$ C. $\frac{1}{4}$ D. $\frac{1}{2}$

2. 从6名男生和4名女生中随机抽取3名男生和2名女生组成学生会。如果其中一名男生和一名女生拒绝同时为学生会服务, 则能够成功组成学生会的概率是?

From a group of 6 men and 4 women a student union consisting of 3 men and 2 women is to be formed. What is the probability of successfully forming a student union if 1 man and 1 woman refuse to serve together?

- A. $\frac{3}{4}$ B. $\frac{5}{12}$ C. $\frac{1}{4}$ D. $\frac{5}{8}$

3. 已知 $X \sim U(0, 4)$, $Y \sim \text{Exp}(\lambda)$, 若 $P(X < 3) = P(Y < 1)$, 则 λ 等于().

Let $X \sim U(0, 4)$ and $Y \sim \text{Exp}(\lambda)$. Suppose $P(X < 3) = P(Y < 1)$, find λ .

- A. $\ln(3)$ B. $\ln(4)$ C. $-\ln(3)$ D. $\ln(0.25)$

4. 已知连续型随机变量 X 的密度函数为 $f(x) = \begin{cases} 4(1-x)^3 & \text{for } 0 < x < 1 \\ 0 & \text{其他.} \end{cases}$ 求 a 的值使

$$\text{得 } P(X \leq a) = \frac{15}{16}.$$

Suppose X follows a distribution which has density $f(x) = \begin{cases} 4(1-x)^3 & \text{for } 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$

Find the value of x such that $P(X \leq x) = \frac{15}{16}$.

- A. $\frac{1}{\sqrt{2}}$ B. $\frac{1}{4}$ C. $\frac{1}{2}$ D. $\frac{1}{3}$

5. 设 (X, Y) 在 G 内服从均匀分布, 其中 G 是由 x 轴, y 轴以及直线 $2x + y - 2 = 0$ 所围成的三角形区域. 则以下错误的是()

Let (X, Y) follow a uniform distribution within G , where G is a triangular region enclosed by a x axis, a y axis, and a straight line $2x + y - 2 = 0$. Then, which of the following items is wrong?

A. $f_X(x) = \begin{cases} 2-2x, & 0 < x < 1, \\ 0, & \text{others.} \end{cases}$ B. $f_Y(y) = \begin{cases} \frac{2-y}{2}, & 0 < y < 2, \\ 0, & \text{others.} \end{cases}$

C. When $0 < x < 1$, we have $f_{Y|X}(y|x) = \begin{cases} \frac{1}{2-2x}, & 0 < y < 2-2x, \\ 0, & \text{others.} \end{cases}$

D. When $0 < y < 2$, we have $f_{X|Y}(x|y) = \begin{cases} \frac{2}{2-y}, & 0 < x < 2-y, \\ 0, & \text{others.} \end{cases}$

第二部分 填空题 (每空2分, 总共20分)

Part Two – Blank Filling (2 marks each blank, 20 marks in total)

1. 有一个盒子装有3枚硬币, 其中两枚硬币质地均匀, 第三枚有 $3/4$ 的可能性正面朝上。从盒中随机选取一枚硬币并抛掷3次, 则3次均出现正面的可能性为_____。

A box contains 3 coins, two of which are fair and the third has probability $3/4$ of coming up heads. A coin is chosen randomly from the box and tossed 3 times. The probability that all 3 tosses are heads is _____.

2. 事件 A 和 B 独立, 且 $P(A) = 0.4, P(A \cap B) = 0.24$, 则 $P(\bar{A}B \cup A\bar{B}) =$ _____.
- Let A and B be two independent events and $P(A) = 0.4, P(A \cap B) = 0.24$, then $P(\bar{A}B \cup A\bar{B}) =$ _____.
3. 设 $P(A) = 0.7, P(B) = 0.5, P(A \cup B) = 0.9$, 则 $P(A|\bar{A} \cup B) =$ _____.
- Suppose $P(A) = 0.7, P(B) = 0.5, P(A \cup B) = 0.9$, then $P(A|\bar{A} \cup B) =$ _____.
4. 在一项全是选择题的考试中, 共有6道题目。每道题目有3个选项, 只有一个是正确答案。假设你随机地回答每一道题。通过此考试需要答对5或者6道题目。已知你已经通过了考试, 你答对5道题目的概率是 _____.
- An examination consists of six single choices and each question has 3 choices with only one being correct. Now, you make a random choice for each question, and you need 5 or 6 correct answers to pass. Given that you have passed, what is the probability that you got 5 correct answers? _____.
5. 某家庭有 n 个孩子, 其中至少有 $n-1$ 个男孩, 则全部是男孩的概率为 _____.
- A family has n children, at least $n-1$ of which are boys, the probability that all n children are boys is _____.
6. 设 X 服从标准正态分布, 其累积分布函数为 $\Phi(x)$, 则 $P\{|2\Phi(X) - 1| > \frac{1}{3}\} =$ _____.
- Let X have the standard normal distribution with the cumulative distribution function $\Phi(x)$. Then $P\{|2\Phi(X) - 1| > \frac{1}{3}\} =$ _____.
7. 设随机变量 X 的概率密度函数 $f(x)$ 满足 $f(1-x) = f(1+x), \forall x \in \mathbb{R}$, 且 $\int_0^2 f(x)dx = 0.5$, 则 $P\{X < 0\} =$ _____.
- Let $f(x)$ be the probability density function of the random variable X . If $f(1-x) = f(1+x), \forall x \in \mathbb{R}$ and $\int_0^2 f(x)dx = 0.5$, then $P\{X < 0\} =$ _____.
8. 设 X 服从参数为 λ 的泊松分布, 且 $P\{X = 1\} = P\{X = 2\}$, 则 $P\{0 < X^2 < 2\} =$ _____.
- Suppose that X follows a Poisson distribution with parameter λ and $P\{X = 1\} = P\{X = 2\}$, then $P\{0 < X^2 < 2\} =$ _____.
9. 设随机变量 (X, Y) 服从二维正态分布 $N(-1, 2, 2^2, 3^2, 0.5)$, 则 $2X + 1$ 服从分布 _____.
- Suppose that (X, Y) has a bivariate normal distribution $N(-1, 2, 2^2, 3^2, 0.5)$, then $2X+1$ has a distribution of _____.

10. 设随机变量 X 和 Y 互相独立, 且都服从区间 $(0, 1)$ 上的均匀分布, 则 $P\{X^2 + Y^2 \leq 1\} =$ _____.

Suppose the r.v. X and Y are independent with $X \sim U(0, 1)$ and $Y \sim U(0, 1)$, then $P\{X^2 + Y^2 \leq 1\} =$ _____.

第三部分 解答题 (每题10分, 总共60分)

Part Three—Question Answering (10 marks each question, 60 marks in total)

1. 投掷两颗骰子, 求下列事件的概率:

- (1) 点数之和为7;
- (2) 点数之和大于5;
- (3) 两个点数中一个恰好是另一个的两倍.

Throwing two dices at the same time, and calculate the probability of the following events:

- (1) The sum of the two points is 7;
- (2) The sum of the two points is greater than 5;
- (3) One of the two points is exactly twice that of the other one.

2. 随着我校成功入选“双一流”, 我校的研究生生源也越来越好. 假设在近期研究生复试中的三个候考教室里分别有10、15、25名考生, 其中女生分别为3人、7人、5人. 现随机选取一个候考教室, 然后从中随机地先后抽出共两名考生.

- (1) 求先抽到的考生是女生的概率 p ;
- (2) 已知后抽到的考生是男生, 求先抽到的考生是女生的概率 q .

The quality of the recruited students is getting better and better, due to SUSTech being successfully selected into “double first-class”. Suppose there are 10, 15, and 25 candidates in the three waiting classrooms in the recent postgraduate reexamination, which includes 3, 7, and 5 girls, respectively. Now firstly select a waiting classroom randomly, and then randomly select two candidates in turn.

- (1) Calculate the probability p that the first candidate is a girl;
- (2) If the second candidate is a boy, calculate the probability q that the first candidate is a girl.

3. 设在15只同类型产品中有2只为次品, 现从中取3次, 每次任取1只, 作不放回抽样, 以 X 表示取出的次品个数, 求:

- (1) X 的频率函数;
- (2) X 的分布函数;
- (3) 令 $Y = X^2 + 1$, 求 $P(1 < Y \leq 2)$.

Suppose there are 2 defectives among 15 products. Now select 3 products one by one without replacement. Let X be the number of defective products.

- (1) Find the frequency function of r.v. X ;
- (2) Find the distribution function of r.v. X ;
- (3) Let $Y = X^2 + 1$ and calculate $P(1 < Y \leq 2)$.

4. 设随机变量 X 的密度函数为 $f(x) = \begin{cases} \frac{1}{9}x^2, & 0 < x < 3, \\ 0, & \text{其他.} \end{cases}$ 令 $Y = \begin{cases} 2, & X \leq 1, \\ X, & 1 < X < 2, \\ 1, & X \geq 2. \end{cases}$

- (1) 求 Y 的分布函数;
- (2) 求概率 $P\{X \leq Y\}$.

The probability density function of r.v. X is $f(x) = \begin{cases} \frac{1}{9}x^2, & 0 < x < 3, \\ 0, & \text{others.} \end{cases}$

Let r.v. $Y = \begin{cases} 2, & X \leq 1, \\ X, & 1 < X < 2, \\ 1, & X \geq 2. \end{cases}$

- (1) Find the distribution function of Y ;
- (2) Calculate the probability $P\{X \leq Y\}$.

5. 随机变量 X 在1, 2, 3三个数字中等可能地取值, 随机变量 Y 在 $1 \sim X$ 中等可能的取一整数
值, 求:

- (1) X 和 Y 的联合频率函数和边际频率函数;
- (2) X 和 Y 是否独立;
- (3) 在 $Y = 2$ 的条件下 X 的条件频率函数.

The random variable X takes moderately possible values in 1, 2, 3 and the random variable Y takes moderately possible integer values in $1 \sim X$, find:

- (1) The joint frequency function and marginal frequency function of X and Y ;
- (2) Whether X and Y are independent;
- (3) Given $Y = 2$, find the conditional frequency function of X .

6. 设 (X, Y) 的联合概率密度为:

$$f(x, y) = (A + \sin x \sin y) \varphi(x) \varphi(y)$$

其中 $\varphi(\cdot)$ 是标准正态分布的密度函数, $-\infty < x < \infty$, $-\infty < y < \infty$

- (1) 求 A 的值;
- (2) 求边缘密度函数 $f_X(x)$ 和 $f_Y(y)$, 并且判断 X 与 Y 是否独立;
- (3) 求 $Z = 2X^2 + 1$ 的概率密度函数。

The joint pdf of (X, Y) is:

$$f(x, y) = (A + \sin x \sin y) \varphi(x) \varphi(y)$$

where $\varphi(\cdot)$ is the pdf of standard normal distribution, $-\infty < x < \infty$, $-\infty < y < \infty$

- (1) Find A ;
- (2) Find Marginal density function $f_X(x)$ and $f_Y(y)$, and determine whether X and Y are independent;
- (3) Find the probability density function of $Z = 2X^2 + 1$.