

[1] (6)

$$[2] (1) f_w(w) = \frac{e^{-100} (100)^w}{w!} \quad \#$$

$$(2) E[W] + \text{Std}[W] = 1 \cdot 100 + 1 \cdot 100 = 200 \quad \#$$

$$(3) P(|W - 100| \leq 2 \cdot 100)$$

$$P(-2 \cdot 100 \leq W - 100 \leq 2 \cdot 100)$$

$$P(100 - 2 \cdot 100 \leq W \leq 100 + 2 \cdot 100) \geq 1 - \frac{1}{2^2} = \frac{3}{4}$$

$$P(100 - 2 \cdot 100 \leq W \leq 100 + 2 \cdot 100) \geq \frac{3}{4}$$

$$(4) P(W > 120)$$

(5)

[3] (1)

(2) reject

銷售員宣稱出現不良品的機率不會超過5%，但在我們檢測100個產品時卻出現10個或更多的缺陷品，判斷不可信，拒絕

[4] e 的定義: $\lim_{n \rightarrow \infty} (1 - \frac{\lambda}{n})^n = e^{-\lambda}$

二項分布的定義: $b(x; n, p) = \binom{n}{x} p^x (1-p)^{n-x}$

令 $p = \lambda/n$ $n \rightarrow \infty$ 時 b 的極限

$$\lim_{n \rightarrow \infty} b(x) = \lim_{n \rightarrow \infty} \binom{n}{x} p^x (1-p)^{n-x} = \lim_{n \rightarrow \infty} \frac{n!}{(n-x)! x!} \left(\frac{\lambda}{n}\right)^x \left(1 - \frac{\lambda}{n}\right)^{n-x} = \lim_{n \rightarrow \infty} \underbrace{\left[\frac{n!}{n^x (n-x)!}\right]}_F \underbrace{\left(\frac{\lambda^x}{x!}\right)}_{\rightarrow \exp(-\lambda)} \underbrace{\left(1 - \frac{\lambda}{n}\right)^n}_{-1} = \lim_{n \rightarrow \infty} \underbrace{\left[\left(1 - \frac{1}{n}\right)\left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{x-1}{n}\right)\right]}_{\rightarrow -1} \underbrace{\left(\frac{\lambda^x}{x!}\right)}_{\rightarrow \exp(-\lambda)} \underbrace{\left(1 - \frac{\lambda}{n}\right)^{n-x}}_{\rightarrow -1} = \left(\frac{\lambda^x}{x!}\right) \exp(-\lambda)$$