

## STA2001 Tutorial 12

1. 5.4-10. Let  $X$  equal the outcome when a fair four-sided die that has its faces numbered 0, 1, 2, and 3 is rolled. Let  $Y$  equal the outcome when a fair four-sided die that has its faces numbered 0, 4, 8, and 12 is rolled.
  - (a) Define the moment-generating function of  $X$ .
  - (b) Define the moment-generating function of  $Y$ .
  - (c) Let  $W = X + Y$ , the sum when the pair of dice is rolled. Find the moment-generating function of  $W$ .
  - (d) Give the pmf of  $W$ ; that is, determine  $P(W = w), w = 0, 1, \dots, 15$ , from the moment-generating function of  $W$ .

2. 5.4-20. The time  $X$  in minutes of a visit to a cardiovascular disease specialist by a patient is modeled by a gamma pdf with  $\alpha = 1.5$  and  $\theta = 10$ . Suppose that there is such a patient and have four patients ahead of him/her. Assuming independence, what integral gives the probability that this patient will wait more than 90 minutes?

3. 5.5-10. A consumer buys  $n$  light bulbs, each of which has a lifetime that has a mean of 800 hours, a standard deviation of 100 hours, and a normal distribution. A light bulb is replaced by another as soon as it burns out. Assuming independence of the lifetimes, find the smallest  $n$  so that the succession of light bulbs produces light for at least 10,000 hours with a probability of 0.90.

4. 5.6-2. Let  $Y = X_1 + X_2 + \cdots + X_{15}$  be the sum of a random sample of size 15 from the distribution whose pdf is  $f(x) = (3/2)x^2$ ,  $-1 < x < 1$ . Using the pdf of  $Y$ , we find that  $P(-0.3 \leq Y \leq 1.5) = 0.22788$ . Use the central limit theorem to approximate this probability.