

11

~~Problem 2~~
Assignment #3
 (AMS 102)

$$1. \quad P[\cancel{X=1} \mid Y=1] = \begin{cases} 1/9/5/4, & X=1 \\ 1/3/8/4, & X=2 \\ 1/9/5/9, & X=3 \end{cases}$$

$$= \begin{cases} 1/5, & X=1 \\ 3/5, & X=2 \\ 1/5, & X=3 \end{cases}$$

$$\therefore E[X, Y=1] = \frac{1}{5} + \frac{6}{5} + \frac{3}{5} = \underline{\underline{2}}$$

$$P[X \mid Y=2] = \begin{cases} (1/9)/1/6 = 2/3, & X=1 \\ (0)/1/6 = 0, & X=2 \\ (1/18)/1/6 = 1/3, & X=3 \end{cases}$$

$$E[X, Y=2] = \frac{2}{3} + 1 = \frac{5}{3}$$

$$P[X, Y=3] = \begin{cases} 0/(5/18) = 0, & X=1 \\ (1/6)/(5/18) = 3/5, & X=2 \\ (1/9)/(5/18) = 2/5, & X=3 \end{cases}$$

$$E[X, Y=3] = 6/5 + 6/5 = \underline{\underline{12/5}}$$

$$\therefore E[X \mid Y=i] = \begin{cases} 2, & i=1 \\ 5/3, & i=2 \\ 12/5, & i=3 \end{cases}$$

2. ~~15~~ (a) $X \rightarrow$ length of 1st run

$$p_X(x) = \begin{cases} \phi(1-\phi) + (1-\phi)\phi & , x=1 \\ \phi^2(1-\phi) + (1-\phi)^2\phi & , x=2 \\ \phi^x(1-\phi) + (1-\phi)^x\phi & , x=x \end{cases}$$

$$E[X] = \sum_1^\infty x(\phi^x(1-\phi) + (1-\phi)^x\phi)$$

$$= \sum_1^\infty x\phi^x - \sum_1^\infty x\phi^{x+1} = (1-\phi) \sum_1^\infty x\phi^x + \phi \sum_1^\infty x(1-\phi)^x$$

$$\text{Note :- } \boxed{\sum_1^\infty x\phi^x = \frac{\phi}{(1-\phi)^2}}, \phi < 1$$

$$\therefore E[X] = \frac{(1-\phi)\phi}{(1-\phi)^2} + \phi \frac{(1-\phi)}{(\phi)^2}$$

$$= \frac{\phi}{1-\phi} + \frac{1-\phi}{\phi}$$

(do) $X \rightarrow$ clear up? ^{not} sum

$$P_{X,Y}(y) = \phi(1-\phi) + \phi(1-\phi)$$

$$P_{X,Y}(y) = \begin{cases} \phi(1-\phi) + \phi(1-\phi), & y=1 \\ \phi^2(1-\phi) + \phi(1-\phi)^2\phi, & y=2 \\ \vdots \\ \phi^m(1-\phi) + (1-\phi)^m\phi, & y=m \end{cases}$$

by similarity, $E[X] = \frac{\phi}{1-\phi} + \frac{1-\phi}{\phi}$

$$P_{X,Y}(x=u, y=j) = j C_u \frac{e^{-2\lambda} \lambda^j}{j!} \quad 0 \leq u \leq j$$

$$\begin{aligned} (a) P_Y(Y=j) &= \sum_{\text{all } x=u} j C_u \frac{e^{-2\lambda} \lambda^j}{j!} = \frac{e^{-2\lambda} \lambda^j}{j!} \sum j C_u \\ &= \frac{e^{-2\lambda} \lambda^j}{j!} 2^j \end{aligned}$$

$$\begin{aligned} (b) P_X(X=u) &= \sum_{y=j} j C_u \frac{e^{-2\lambda} \lambda^j}{j!} = \frac{e^{-2\lambda}}{u!} \sum_{y=j} \frac{j!}{(j-u)! u!} \lambda^j \\ &= \frac{e^{-2\lambda}}{u!} \sum_{y=j} \frac{j!}{(j-u)! u!} \lambda^j = \frac{e^{-2\lambda}}{u!} \sum_{y=j} \frac{j!}{(j-u)! u!} \lambda^j \\ &= \frac{e^{-2\lambda}}{u!} \sum_{y=j} \frac{j!}{(j-u)! u!} \lambda^j = \frac{e^{-2\lambda}}{u!} \sum_{y=j} \frac{j!}{(j-u)! u!} \lambda^j \end{aligned}$$

$$(C) \quad \phi(x=i, y=j) = i! C_i e^{-2\lambda} \frac{\lambda^j}{j!}$$

— ①

$$\phi(y-x=ik) \equiv , \text{ let } x=t, y=ik+t$$

$$= \phi(t, ik+t) = \frac{(ik+t)! C_t e^{-2\lambda} \lambda^{ik+t}}{(ik+t)!}$$

$$= \frac{e^{-2\lambda} \lambda^{ik} \lambda^t}{(ik!) (t)!} = \frac{e^{-\lambda} \lambda^{ik}}{ik!} \cdot \frac{e^{-\lambda} \lambda^t}{t!}$$

2. 200 x 2 length of first year

4. $\phi_x(x) \leq 1, x \in (0,1)$
 $0, 0/\text{else}$

$$E[X^m] = \int_0^1 x^m f(x) dx = \int_0^1 x^m dx = \frac{x^{m+1}}{m+1}$$

$$\text{Var}(x^m) = E[X^m] - (E[X])^2 = \frac{x^{2m+1}}{2m+1} - \frac{x^{2m+2}}{(m+1)^2}$$

5. when p increases, 1

$$P(X=k) = {}^m C_k (p)^k (1-p)^{m-k}$$

As ${}^m C_k$ first increases till value reaches $m/2$ (as $m+1$ is odd) and then decreases, $P(X=k)$ first increases monotonically, then decreases after reaching its peak.

(a)

2. $P(X=a, Y=b) = \frac{x^a y^b}{x+y}$ piecewise

6. To prove $P(X=m+k | X>m) = P(X=k)$; $k \geq 1$

5. If when p increasing, $P(k) < P(k+1)$

$$\Rightarrow {}^m C_k (p)^k (1-p)^{m-k} < {}^m C_{k+1} (p)^{k+1} (1-p)^{m-(k+1)}$$

$$\Rightarrow \frac{m!}{k!(m-k)!} (1-p) < \frac{m!}{(m-(k+1))!(k+1)!} p$$

$$\Rightarrow \frac{p(k+1)}{(m-k)(1-p)} > 1$$

$$\Rightarrow \frac{\phi(m-k)}{(k+1)(1-\phi)} > 1 \Rightarrow \phi m - \phi k > k+1 - \phi - \phi k$$

$$\Rightarrow \underline{\phi(m+1) - 1 > k} \quad \text{--- (1)}$$

Also when decreasing,

$$\underline{\phi(m+1) - 1 < k} \quad \text{--- (2)}$$

(a) ~~as~~ ~~substituting~~ ~~as~~ from (1) & (2),
when $\phi(m+1) = k+1$, $k = (m+1)\phi - 1$,
fraction is more. (When $(m+1)\phi$ is an integer)

(b) ~~As~~ When $(m+1)\phi$ is not an integer, (As k has to be integer), ~~As~~ $k \in ((m+1)\phi - 1, (m+1)\phi)$

~~8. (a) $P[N=0] = (1-10^{-6})^{10^5}$~~

$$\begin{aligned} P[N \leq 3] &= P[0] + P[1] + P[2] + P[3] \\ &= (1-10^{-6})^{10^5} + \binom{10^5}{1} (1-10^{-6})^{99999} (10^{-6}) \\ &\quad + \binom{10^5}{2} (1-10^{-6})^{99998} (10^{-6})^2 + \binom{10^5}{3} (1-10^{-6})^{99997} (10^{-6})^3 \end{aligned}$$

(b) ~~P~~ $P[N \geq 1] = 99\%$

$$\Rightarrow P[0] = 1\% = 0.01 = 10^{-1}$$

$$6. P_{\text{ge}}(x=k) = (1-p)^{k-1} p \quad - (2)$$

$$P_{\text{ge}}(x=m+k | x > m) = \frac{P(x=m+k \wedge x > m)}{P(x > m)}$$

$$(as \ k \geq 1 \Rightarrow x > m) \Rightarrow P(x=m+k \wedge x > m) \\ = P(x=m+k)$$

$$\Rightarrow = P(x=m+k)$$

$$\therefore P_{\text{ge}}(x=m+k | x > m) = P(x=m+k)$$

2. Hence,

$$P(x=m+k | x > m) = \frac{P(x=m+k)}{P(x > m)} \quad - (1)$$

$$P(x > m) = 1 - P(x \leq m)$$

$$= 1 - [(1-p)^{m-1} p + \dots + p]$$

$$= 1 - \frac{p(1 - (1-p)^m)}{1 - (1-p)} = \underline{(1-p)^m}$$

$$\therefore (1) = \frac{P(x=m+k)}{(1-p)^m} = \frac{(1-p)^{m+k-1} \cdot p}{(1-p)^m} \\ = (1-p)^{k-1} p = (2)$$

H.P.

7. $X \geq$ correctly matched pairs, $X \in [0, n]$

if (letter going into correct envelope) = $1/n$
 $f(1^{st})$ " " " " " ") = $1/n$

Indicator funcⁿ

I_1, I_2, \dots, I_n

$I_i = 1$ if correct ^{match} / $I_i = 0$ if incorrect
 $X = \sum_{i=1}^n I_i$ $E[I_i] = 1/n$

$$E[X] = \sum_1^n E[I_i] = \sum_1^n \left(\frac{1}{n}\right) = 1$$

$$\text{Var}(X) = \text{Var}\left(\sum_1^n I_i\right)$$

They are independent
 $\text{Var}(X+Y) = \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)$

$$\therefore \text{Var}(X) = \sum_1^n \text{Var}(I_i) + 2 \sum_{i \neq j} \text{Cov}(I_i, I_j)$$

$$\begin{aligned} \text{Var}(I_i) &= E[I_i^2] - (E[I_i])^2 && (\text{as } E[I_i^2] = E[I_i]) \\ &= E[I_i](1 - E[I_i]) && \text{as } I_i^2 = I_i \\ &= \frac{1}{n} \left(1 - \frac{1}{n}\right) = \frac{n-1}{n^2} \end{aligned}$$

$$\text{Cov}[I_i, I_j] = \frac{1}{n} E[I_i, I_j] - \frac{1}{n^2}$$

$$= \frac{n - (n-1)}{n^2(n-1)} = \frac{1}{n^2(n-1)}$$

$$\begin{aligned}\therefore \text{Var}(X) &= \sum_{i=1}^n \frac{n-1}{n^2} + 2 \sum_{i=1}^n \frac{1}{n^2(n-1)} \\ &= \frac{n-1}{n} + 2 \left(\frac{1}{n^2(n-1)} \right) \\ &= \frac{n-1}{n} + \frac{1}{n} = \frac{n}{n} = 1\end{aligned}$$

As $n \rightarrow \infty$ the prob. of success becomes minimal
so we can ~~possibly~~ ^{say} it converges to poisson
for ~~poisson~~ ^{poisson} $E[X] = \lambda = 1$

$$\text{Var}(X) = \lambda = 1$$

$$P_X(\lambda) = \frac{e^{-\lambda} \lambda^k}{k!} \quad \lambda > 0$$

$$= \int_0^{\infty} \frac{e^{-\lambda} \lambda^k}{k!} \lambda > 0 = \int_0^{\infty} \frac{1}{k!} \lambda > 0$$

8. $\phi = 10^{-6}$ $\phi(u) = 10^{-6}$; 10,000. bits.

(a) $m = 10^4$, $\phi = 10^{-6}$
 $\therefore m\phi = 10^{-2} \Rightarrow \text{rate} = \lambda = E[X]$

$$\begin{aligned}\phi(N) &= \frac{e^{-\lambda} \lambda^N}{N!} \quad \phi(0) = e^{-\lambda} = e^{-10^{-2}} \\ &= \frac{1}{e^{1/100}} \approx 0.99\end{aligned}$$

$$\phi(N \leq 3) = \phi(1) + \phi(2) + \phi(3) + \phi(0)$$

$$= 0.99 +$$

$$= 0.99 + \frac{e^{-10^{-2}} \times (10^{-2})}{1!} + \frac{e^{-10^{-2}} \times (10^{-2})^2}{2!} + \frac{e^{-10^{-2}} \times (10^{-2})^3}{3!} + \dots$$

(ib) $\phi(N > 1) = 0.99$

$$\therefore 1 - p(N=0) = 0.99$$

$$0.01 = p(N=0) = e^{-\lambda}$$

$$\Rightarrow e^{\lambda} = 100 \Rightarrow \lambda = \ln(100)$$

$$\therefore \text{at } \phi = \frac{\lambda}{n} = \frac{\ln(100)}{10^4}$$

9. $X \in [1, 2^m]$

(a) $\phi(X=x) = \frac{1}{2^m} \quad \forall \quad 1 \leq x \leq 2^m$

$$P(X=x | X > k) = \frac{P(X=x \cap X > k)}{P(X > k)}$$

$$= \frac{\frac{1}{2^m}}{\frac{2^m - k}{2^m}} = \frac{1}{2^m - k} = 1 - \frac{k}{2^m - k}$$

(b) $E[X | X > k] = \frac{1}{2^m - k} \sum_{x=k+1}^{2^m} x$

$$= \frac{1}{2^m - k} \left(\frac{(2^m)(2^m + 1)}{2} - \frac{(k)(k+1)}{2} \right)$$

$$= \frac{1}{2^m - k} \left(\frac{(2^m - k)(2^m + k + 1)}{2} \right) = \frac{2^m + k + 1}{2}$$

9. ~~P/S~~

10. (a) $X = \begin{cases} \sqrt{2}, \theta = 0 \\ \sqrt{2}/\sqrt{2}, \theta = 1, 7 \\ 0, \theta = 2, 6 \\ -\sqrt{2}/\sqrt{2}, \theta = 3, 5 \\ -\sqrt{2}, \theta = 4 \end{cases}$

$$X = \sqrt{2} \cos(\sqrt{2} \theta)$$

$$Y = \sqrt{2} \sin(\frac{\sqrt{2} \theta}{4})$$

$$Y = \begin{cases} 0, \theta = 0, 4 \\ \sqrt{2}/\sqrt{2}, \theta = 1, 3 \\ \sqrt{2}, \theta = 2 \\ -\sqrt{2}/\sqrt{2}, \theta = 5, 7 \\ -\sqrt{2}, \theta = 6 \end{cases}$$

$$(X, Y) = \begin{cases} (\sqrt{2}, 0), \theta = 0 \\ (\sqrt{2}/\sqrt{2}, \sqrt{2}/\sqrt{2}), \theta = 1 \\ (0, \sqrt{2}), \theta = 2 \\ (-\sqrt{2}/\sqrt{2}, \sqrt{2}/\sqrt{2}), \theta = 3 \\ (-\sqrt{2}, 0), \theta = 4 \\ (-\sqrt{2}/\sqrt{2}, -\sqrt{2}/\sqrt{2}), \theta = 5 \\ (0, -\sqrt{2}), \theta = 6 \\ (\sqrt{2}/\sqrt{2}, -\sqrt{2}/\sqrt{2}), \theta = 7 \end{cases}$$

(b) $\phi_{(X,Y)}(x,y) = \sqrt{8} \delta(x,y)$

11. (a) $\phi_X(x) = \begin{cases} 1/8, x = \sqrt{2}, -\sqrt{2} \\ 1/4, x = \sqrt{2}/\sqrt{2}, 0, -\sqrt{2}/\sqrt{2} \end{cases}$

$$\phi_Y(y) = \begin{cases} 1/8, y = \sqrt{2}, -\sqrt{2} \\ 1/4, y = \sqrt{2}/\sqrt{2}, 0, -\sqrt{2}/\sqrt{2} \end{cases}$$

//_

$$(16) \quad p(A) = 1/4 \quad p(B) =$$

$$p(B) = p_y \left(\sum_y (y \leq 0/\sqrt{2}) \right) = 1 - p_y(y = 0/\sqrt{2})$$

$$= 7/8$$

$$p(C) = p_{(x,y)}((x,y) \in \{(0/\sqrt{2}, 0/\sqrt{2}), (0/\sqrt{2}, 0/\sqrt{2}), (0/\sqrt{2}, 0/\sqrt{2}), (0/\sqrt{2}, 0/\sqrt{2})\})$$

$$= p_{(x,y)}(0/\sqrt{2}, 0/\sqrt{2}) = 1/8$$

$$p(D) = p_x(x = -0.2) = 1/8$$

12. (a) $p_x(x=0) = p_x(x=1) = 0.5$

$$p(y=1 | x=0) = 0.1, \quad p(y=0 | x=0) = 0.9$$

$$p(y=0 | x=1) = 0.2, \quad p(y=1 | x=1) = 0.8$$

$$p_{(x,y)}(x,y) = p_x(x) \cdot p_y(y | x=x)$$

~~$$p_{(x,y)}(x,y) = p_x(x) \cdot p_y(y | x=x)$$~~

~~$$p_{(x,y)}(x,y) = p_x(x) \cdot p_y(y | x=x)$$~~

$$p_{(x,y)}(x,y) = \begin{cases} 0.1 & , (x,y) = (1,0) \\ 0.05 & , (x,y) = (0,1) \\ 0.45 & , (x,y) = (0,0) \\ 0.4 & , (x,y) = (1,1) \end{cases}$$

(16) $p_x(x=x) = \begin{cases} 0.5, & x \in \{0, 1\} \end{cases}$

$$p_y(y=y) = \sum_{all x} p_{(x,y)}(x=x, y=y)$$

$$p_y(y=y) = \begin{cases} 0.55, & y=0 \\ 0.45, & y=1 \end{cases}$$

(c) For independent X & Y , $\phi_{(X,Y)}(x,y) = \phi_X(x) \times \phi_Y(y)$

$$\Rightarrow \frac{1}{2} \times 0.55 = \phi_X(0) \phi_Y(0) = \frac{1}{2} \times 0.55 = 0.275 \neq \phi_{(X,Y)}(0,0)$$

$$(3) \phi_X(x) = \frac{e^{-\lambda_1} (\lambda_1)^x}{x!}, \phi_Y(y) = \frac{e^{-\lambda_2} (\lambda_2)^y}{y!}$$

$$Z = X + Y \quad z = x + y$$

$$\phi_Z(z) = \phi_Z(x+y)$$

$$\phi_Z(z=m) = \phi_Z(x+y=m)$$

$$= \sum_{x,y} \phi_{X,Y}(x,y) \quad (x=k, y=m-k)$$

$$= \phi_X(x=k) \sum_{k=0}^m \phi_Y(y=m-k)$$

$$= \sum_{k=0}^m \frac{e^{-\lambda_1} \lambda_1^k}{k!} \frac{e^{-\lambda_2} \lambda_2^{m-k}}{(m-k)!} = \sum_{k=0}^m \frac{e^{-(\lambda_1+\lambda_2)} \lambda_1^k \lambda_2^{m-k}}{k! (m-k)!}$$

$$= \frac{e^{-(\lambda_1+\lambda_2)}}{m!} \sum_{k=0}^m \frac{\lambda_1^k \lambda_2^{m-k} m!}{k! (m-k)!}$$

$$= \frac{e^{-(\lambda_1+\lambda_2)}}{m!} \sum_{k=0}^m {}^m C_k \lambda_1^k \lambda_2^{m-k}$$

$$= \frac{e^{-(\lambda_1+\lambda_2)}}{m!} (\lambda_1 + \lambda_2)^m$$

14.

~~$\phi_x(n)$~~ $X \rightarrow$ no. of doors locked to escape.

$$\phi_x(x) = \begin{cases} 1/3 & , x=2 \\ \left(\frac{2}{3}\right)^1 \frac{1}{3} & , x=4 \\ \left(\frac{2}{3}\right)^2 \frac{1}{3} & , x=6 \\ \vdots & \\ \left(\frac{2}{3}\right)^{(x-1)} \left(\frac{1}{3}\right) & , x=x \end{cases}$$

$$\begin{aligned} E[X] &= \sum x \phi_x(x) = \sum_{x=2}^{\infty} x \left(\frac{2}{3}\right)^{(x-1)} \frac{1}{3} \\ &= \frac{1}{3} \sum_{x=1}^{\infty} 2x \left(\frac{2}{3}\right)^{x-1} = \sum_{x=1}^{\infty} x \left(\frac{2}{3}\right)^x = \frac{2/3}{(1-2/3)^2} \\ &= \underline{\underline{6 \text{ doors}}} \end{aligned}$$

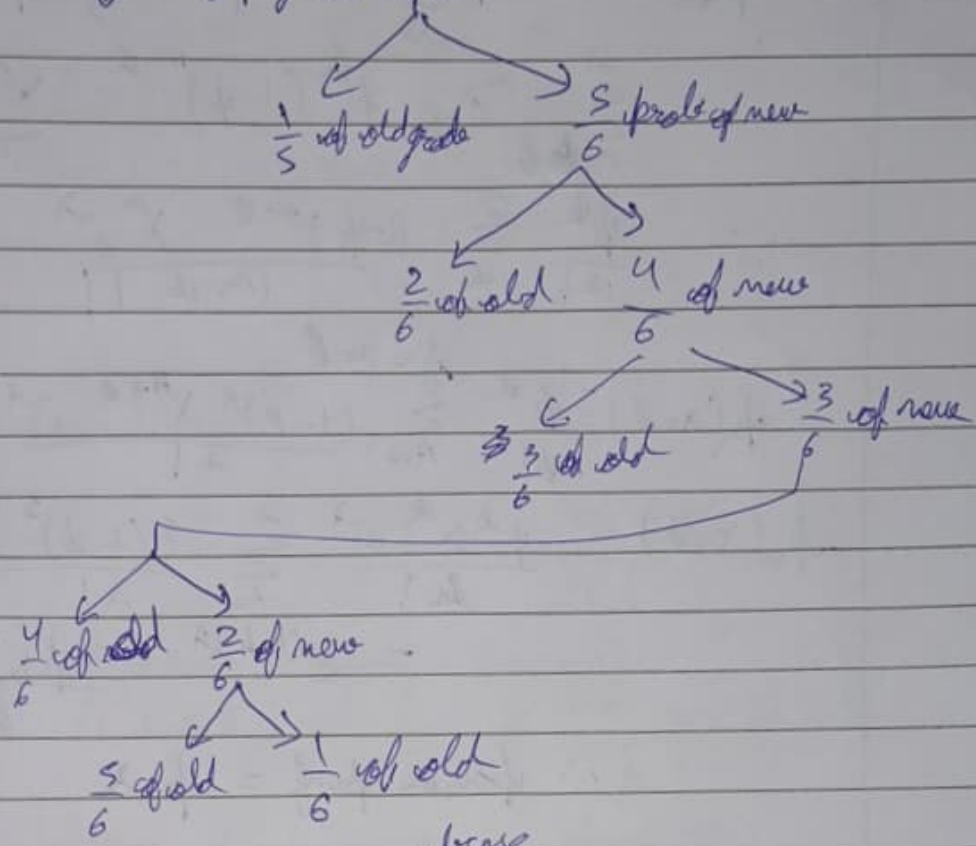
17. ~~$\psi_x(N) = \frac{N!}{N!}$~~

~~Intermede~~

15. ~~132~~

1st paper

new ~~grade~~ grade $cp = 1$



If prob. of finding a ^{subcase} ~~subset~~ is $\frac{x}{y}$
 then min no. req. is $\frac{y}{x}$

$uprob: \rightarrow \frac{x}{y}$ no. req. = $\frac{y}{x}$

$$1 + \frac{6}{5} + \frac{6}{4} + \frac{6}{3} + \frac{6}{2} + \frac{6}{1}$$

$$= 14.7$$

15)

$$(L+1) \geq L$$

$$16. a) \sum_{m+n \leq L} p_{m,n}(m,n) = 1$$

$$\Rightarrow \frac{C(L+1)(L+1)}{2} = 1$$

$$1 = \frac{C(L(L+1))}{2}$$

$$\therefore C \frac{(L+1)^2 - (L+1)}{2} = 1$$

$$\Rightarrow C = \frac{2}{(L+1)(L+1-1)} = \frac{2}{(L+1)L}$$

$$(b) p_{m,n}(m,n) = \frac{2}{(m+n+1)(m+n)}$$

$$p_m(m) = \sum_{n=0}^{L-m-1} \frac{2}{(L+1)L} = \frac{(L-m)2}{(L+1)L}$$

$$p_m(m) = \frac{2(L-m)}{L(L+1)}$$

$$(c) p(M+N < L/2)$$

$$= \frac{C}{2} \left(\left(\frac{L}{2} + 1 \right)^2 - \left(\frac{L}{2} + 1 \right) \right)$$

$$= \frac{C}{2} \left(\left(\frac{L}{2} + 1 \right) \left(\frac{L}{2} \right) \right)$$

$$= \frac{1}{2} \frac{2}{(L+1)L} \left(\frac{L+2}{2} \right) \frac{L}{2} = \frac{L+2}{4(L+1)L}$$

$$\begin{array}{ccccccc} & 0 & 1 & 2 & 3 & \dots & L \\ \swarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow \\ 1 & 1 & 2 & 3 & \dots & L & \\ \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow \\ 1 & 2 & 3 & 4 & \dots & L & \end{array}$$

$$\begin{array}{ccccccc} 0 & 1 & 2 & 3 & \dots & L/2 \\ \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow \\ 1 & 2 & 3 & 4 & \dots & L/2 & \end{array}$$

17.

 $X \rightarrow$ no. of transmissions

$$p_X(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!} & \forall \lambda > 0 \\ 0 & \text{o/w} \end{cases}$$

No. of files \rightarrow binomial

$$p_X(x=k) = \sum_{n=k}^{\infty} (x=k | N=n) \cdot p(N=n)$$

$$= \sum_{n=k}^{\infty} {}^n C_k p^k (1-p)^{n-k} \frac{\lambda^n e^{-\lambda}}{n!}$$

$$= \frac{p^k}{k!} \sum_{n=k}^{\infty} \frac{(1-p)^{n-k} \lambda^n e^{-\lambda}}{(n-k)!}$$

$$p_X(x=k) = \frac{p^k}{k!} \sum_{A=0}^{\infty} \frac{(1-p)^A \lambda^{A+k} e^{-\lambda}}{A!}$$

$$p_X(x=k) = \frac{p^k \lambda^k e^{-\lambda}}{k!} \sum_{A=0}^{\infty} \frac{\{ (1-p)^A \}^A}{A!} \\ = e^{(1-p)\lambda} = \frac{(p\lambda)^k e^{-\lambda} p}{k!}$$

$$\therefore \text{poisson pmf} = p\lambda$$

18.

 $X =$ no. of success, $Y =$ no. of failure, $P(\text{success}) = p$

$$p_X(x) = {}^m C_x p^x (1-p)^{m-x}$$

$$p_Y(y) = {}^m C_y (1-p)^y p^{m-y}$$

$$Z = X - Y = X - (m - X) = 2X - m$$

$$p_Z(z) = p_X\left(\frac{z+m}{2}\right) = \frac{{}^m C_{\frac{z+m}{2}} p^{\frac{z+m}{2}} (1-p)^{\frac{m-z}{2}}}{2^m}$$

$$Z = \begin{cases} -m & \text{0 success} \\ -m+2 & 1 \text{ success} \\ -m+4 & 2 \text{ success} \\ \vdots & \vdots \\ m & \text{0 failure} \end{cases}$$

Let $\frac{z-m}{2} = k$

$$P(X=k) = \binom{m}{\frac{z-m}{2}} p^{\frac{z-m}{2}} (1-p)^{\frac{z+m}{2}}$$

$$\begin{aligned} E[Z] &= E[2X-m] \\ &= 2E[X] - m \\ &= 2mp - m \end{aligned}$$

$$E[Z] = 2mp - m$$

$$\text{Var}[Z] = \text{Var}[2X-m]$$

$$\begin{aligned} &= 4 \text{Var}[X] \\ &= 4mp(1-p) \end{aligned}$$

19. (a) $P(11) = \frac{e^{-10} 10^{11}}{11!}$

$$\lambda = 10, \therefore P(11) = \frac{e^{-10} 10^{11}}{11!}$$

(b) not more than 5 cars $\therefore \leq 5$ cars
 $\therefore P(X \leq 5) = \sum_{k=0}^5 \frac{e^{-30/N} (30/N)^k}{k!}$

Solving this, we can find N.

20. $\psi_{X,Y}(x_i, y_j) = \begin{cases} k(2x_i + y_j) & x_i=1,2, y_j=1,2 \\ 0 & \text{otherwise} \end{cases}$

$$\psi(1,1) = 3k$$

$$\psi(2,1) = 5k$$

$$\psi(1,2) = 4k$$

$$\psi(2,2) = 6k$$

$$18k = 1$$

$$k = 1/18$$

(a)

$$\psi(X=x) = \sum_{y_j} \psi_{X,Y}(x, y_j)$$

(b) $\psi(X=1) = 7/18$ / $\psi(X=2) = 11/18$

//_

~~Ex~~ $\therefore P(Y=1) = 8/18$, $P(Y=2) = 10/18$