

(2)

$$p(1) = p$$

$$p(0) = 1-p$$

let l be the length of first run

$$p_2(l) = \begin{cases} p(1-p) + (1-p)p, l=1 \\ p^2(1-p) + (1-p)^2 p, l=2 \\ p^3(1-p) + (1-p)^3 p, l=3 \\ p^m(1-p) + (1-p)^m p, l=m \end{cases}$$

$$\begin{aligned} E[l] &= \sum p_i(l) \cdot l \\ &= p(1-p) + 2p^2(1-p) + 3p^3(1-p) + \dots \\ &\quad + (1-p)p + 2(1-p)^2 p + 3(1-p)^3 p + \dots \end{aligned}$$

$$E[l] = S_1 + S_2$$

$$S_1 = p(1-p)(1 + 2p + 3p^2 + 4p^3 + \dots)$$

$$PS_1 = p(1-p) (p + 2p^2 + 3p^3 + \dots)$$

$$(1-p)S_1 = p(1-p)(1 + p + p^2 + \dots)$$

$$S_1 = \frac{p(1)}{1-p} = \frac{p}{1-p}$$

$$S_2 = (1-p)p(1 + 2(1-p) + 3(1-p)^2 + \dots)$$

$$S_2 = \frac{1-p}{p}$$

$$E[l] = S_1 + S_2 = \frac{p}{1-p} + \frac{1-p}{p}$$

$$\frac{p^2 + (1-p)^2}{p(1-p)}$$

$$\Rightarrow p(1-p)$$

(ii) Expected length of second run is independent of expected length of first run.

so expected length of second run will also be same as it does not matter where the second run starts as it will be calculated in the same way.

$$E[L] = \frac{p^2 + (1-p)^2}{p(1-p)}$$

(3) $P(X=i, Y=j) = {}^i j \frac{e^{-2\lambda} \lambda^j}{j!}$

(a) $P_Y(y) = p(Y=j) = \sum_{i=0}^{\infty} P(X=i, Y=j)$

$$= \sum_{i=0}^{\infty} {}^i j \frac{e^{-2\lambda} \lambda^j}{j!}$$

$$= {}^0 C_0 \frac{e^{-2\lambda} \lambda^0}{0!}$$

$$= \frac{e^{-2\lambda} \lambda^j}{0!} ({}^0 j C_0 + {}^1 j C_1 + \dots + {}^{j-1} j C_{j-1} + {}^j C_j)$$

$$\Rightarrow \frac{e^{-2\lambda} \lambda^j}{j!}$$

$$(b) \sum_{j=0}^{\infty} \binom{j}{i} \frac{e^{-2\lambda} \lambda^j}{j!}$$

$$- e^{-2\lambda} \leq \frac{j! i^j}{j!}$$

$$\Rightarrow e^{-2\lambda} \leq \frac{i^j}{i! (j-i)!}$$

$$\frac{e^{-2\lambda}}{i!} \leq \frac{i^j}{(j-i)!}$$

$$\Rightarrow \frac{e^{-2\lambda} i^i}{i!} \leq \frac{i^{j-i}}{(j-i)!}$$

$$\Rightarrow \frac{e^{-2\lambda} i^i}{i!} e^{\lambda} = \frac{e^{\lambda} i^i}{i!}$$

(c) PMP of $Y-X$
 $(j-i)$

$$P(X=i, Y=j) = \binom{j}{i} \frac{e^{-2\lambda} \lambda^i}{j!}$$

$$(Y-X=k) \quad X=i \rightarrow Y=i+k$$

$$P(X=i)(Y=i+k)$$

$$P(X=k) = \frac{e^{-\lambda} \lambda^k}{k!}$$

② Let X be uniform RV over $[0, 1]$

$$E[X^n] = \int_0^1 x^n dx = \frac{1}{n+1}$$

$$E[X^{2n}] = \int_0^1 x^{2n} dx = \frac{1}{2n+1}$$

$$\text{Var}(X^n) = E[X^{2n}] - (E[X^n])^2$$

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

③ X be Binomial RV with parameters (n, p)

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

to show that $P(X=k)$ increases monotonically & then decreases monotonically.

$$\frac{P(X=k)}{P(X=k+1)} \geq 1 \Rightarrow \frac{{}^n C_k (1-p)}{{}^n C_{k+1} (p)} \geq 1$$

$$\frac{(n-k+1)(k+1)!}{(k+1-k)! k!} = \frac{(k+1)(1-p)}{(n-k)/b} \geq 1$$

$$k+1-p \geq nb-kb$$

$$K \geq mp + pb$$

$$\frac{P(X=k)}{P(X=k-1)} \geq 1 \Rightarrow \frac{m!k!b^k(1-p)^{m-k}}{m!_{k-1}b^{k-1}(1-p)^{m-k+1}}$$

$$\frac{(m-k+1)! (k-1)!}{(m-k)! k!} \geq \left(\frac{m-k+1}{k}\right) \left(\frac{b}{1-p}\right)$$

$$mp - kp + pb > k - kp \quad K \leq mp + pb$$

$$K < (m+1)p - 1$$

similarly for $P(X=k+1) < P(X=k)$

$$K > (m+1)p - 1$$

therefore $P(x)$ increases monotonically until $X < (m+1)p$ and decreases.

$$(a) \frac{P(X=k)}{P(X=k+1)} \geq 1 \quad \frac{P(X=k)}{P(X=k-1)} \leq 1$$

& $(m+1)p$ should be an integer

(ii) If $(m+1)p$ is not an integer, then distribution $P(X=k)$ reaches its max value at only one value of k , i.e. $(m+1)p - 1 < k < (m+1)p$

X is geometric RV

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

$$P\left(X = \frac{m+k}{X \geq m}\right) = \frac{P(X=m+k)}{P(X \geq m)}$$

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

$$\Rightarrow (1-p)^{m-1} p$$

$$\frac{1}{1-(1-p)} = \frac{1}{p}$$

$$= P(X=k)$$

$$\text{Hence it is proved that } P\left(\frac{X=m+k}{X \geq m}\right) = P(X=k)$$

$$= P(X=k)$$

It is a lack of memory property because past doesn't affect future prob. of RV.

Ques. distribution is only discrete distribution on the integers with this property.

$$\textcircled{2} \quad x = \begin{cases} 0 \\ 1 \\ \vdots \\ m \end{cases} \quad E(x) = \sum_{x=1}^m x p_x(x) \quad \text{(chance of getting)} \\ = \sum_{x=1}^m x \frac{m!}{(m-x)! x!} p_{m-x}$$

Date _____
Page _____

$$\Rightarrow \sum_{x=1}^m x \frac{x!}{(m-x)! x! m!} = \begin{bmatrix} 1 & -1 & +1 \\ 2! & 3! & 4! \\ (-1)^3 \end{bmatrix} \\ \Rightarrow 1$$

$$\text{Var}(x) = 3E[x^2] - (E[x])^2$$

$$\Rightarrow E[x^2] - 1$$

$$\textcircled{3} \quad \text{Prob of bit error} = 10^{-6} = p$$

$$\text{Block length} = 10,000 = 10^4 \text{ bits} \\ = m$$

$N \rightarrow$ no. of errors in block

$$P(N=0), P(N \leq 3) P(N \geq 1)$$

'N' is poisson RV.

$$\text{In a block } \lambda = mp = (10^4)(10^{-6}) \\ = 10^{-2}$$

$$p_x(k) = \frac{e^{-\lambda} \lambda^k}{k!} (\cdot \text{ pmf of poisson})$$

$$(a) P(N=0) = P(N \geq 0)$$

$$= \frac{e^{-\lambda} \lambda^0}{0!} = e^{-\lambda} = e^{-10}$$

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

$$= e^{-10} + e^{-10} \frac{10}{10} + \frac{e^{-10} \frac{10^2}{2}}{10^2} + \frac{e^{-10} \frac{10^3}{6}}{10^3}$$

$$(b) P(N \geq 1) = 1 - P(N=0)$$

$$= 1 - e^{-\lambda} = 1 - e^{-10}$$

(2) For an m -bit password, there are 2^m patterns of passwords

(a) Let R.V (X) changes from 1 to 2^m
We need to find $P(\frac{X=x}{X \geq k})$

password is not found on first $k+1$ tries so, there are 2^{m-k} tries remaining-

$$P\left(\frac{X=x}{X \geq k}\right) = \frac{1}{2^{m-k}} \quad (x = k+1, k+2, \dots, 2^m)$$

(b) Conditional expectation of $X \geq k$

It is a uniform R.V. So, conditional expected value will be at middle of $(k+1)$ & (2^m) as both is uniform over it.

$$\text{so, } B \left[\frac{x=x}{x=2k} \right] = \frac{k+1+2}{2}^m$$

(10) $x = \sqrt{2} \cos\left(\frac{2\pi k}{8}\right)$ $y = \sqrt{2} \sin\left(\frac{2\pi k}{8}\right)$

θ is discrete R.V = {0, 1, 2, ..., 7}
 (x, y) pair B.

X	X	O	
$\sqrt{2}$	0	0	$\rightarrow 1/8$
$-\sqrt{2}$	$\sqrt{2}$	1	$\rightarrow 1/8$
0	$\sqrt{2}$	2	$\rightarrow 1/8$
$-\sqrt{2}$	$\sqrt{2}$	3	$\rightarrow 1/8$

X	X	O	
$\sqrt{2}$	0	0	$\rightarrow 1/8$
$-\sqrt{2}$	$\sqrt{2}$	1	$\rightarrow 1/8$
0	$\sqrt{2}$	2	$\rightarrow 1/8$
$-\sqrt{2}$	$\sqrt{2}$	3	$\rightarrow 1/8$
$-\sqrt{2}$	0	4	$\rightarrow 1/8$
$-\sqrt{2}$	$-\sqrt{2}$	5	$\rightarrow 1/8$
0	$-\sqrt{2}$	6	$\rightarrow 1/8$
$\sqrt{2}$	$-\sqrt{2}$	7	$\rightarrow 1/8$

$$p_{x,y}(x_1, y_1) = 1/8, (x_1, y_1) = (\sqrt{2}, 0)$$

$$1/8, (x_1, y_1) = (\sqrt{2}, \sqrt{2})$$

$$1/8, (x_1, y_1) = (\sqrt{2}, -\sqrt{2})$$

$$1/8, (x_1, y_1) = (0, \sqrt{2})$$

$$1/8, (x_1, y_1) = (0, -\sqrt{2})$$

$$1/8, (x_1, y_1) = (-\sqrt{2}, 0)$$

$$1/8, (x_1, y_1) = (-\sqrt{2}, \sqrt{2})$$

(ii) marginal PMF of 'x'

$$p_x(x) \text{ when } x=\delta \quad p_x(\delta) = \sum_y p_{xy}(\delta, y)$$

$$= p_{xy}(\delta, \delta) + p_{xy}(\delta, -\delta) \\ + p_{xy}(\delta, \frac{\delta}{\sqrt{2}}) + p_{xy}(\delta, -\frac{\delta}{\sqrt{2}}) \\ = \frac{1}{8}$$

when $x=0$

$$p_x(x=0) = \sum_y p_{xy}(0, y)$$

$$\Rightarrow p_{xy}(0, 0) + p_{xy}(0, \delta) + p_{xy}(0, -\delta) + p_{xy}(0, \frac{\delta}{\sqrt{2}}) = \frac{1}{4}$$

when $x = \frac{\delta}{\sqrt{2}}$

$$p_x(\frac{\delta}{\sqrt{2}}) = \sum_y p_{xy}(\frac{\delta}{\sqrt{2}}, y)$$

$$= p_{xy}(\frac{\delta}{\sqrt{2}}, -\frac{\delta}{\sqrt{2}}) + p_{xy}(\frac{\delta}{\sqrt{2}}, \frac{\delta}{\sqrt{2}}) = \frac{1}{4}$$

$$p_x(-\delta) = \sum_y p_{xy}(-\delta, y) = p_{xy}(-\delta, 0)$$

$$= \frac{1}{8}$$

$$p_x(-\frac{\delta}{\sqrt{2}}) = \sum_y p_{xy}(-\frac{\delta}{\sqrt{2}}, y)$$

$$\Rightarrow p_{xy}(-\frac{\delta}{\sqrt{2}}, \frac{\delta}{\sqrt{2}}) + p_{xy}(-\frac{\delta}{\sqrt{2}}, -\frac{\delta}{\sqrt{2}}) = \frac{1}{4}$$

Marginal PMF of 'Y'

when $y = \delta$

$$p_y(\delta) = \sum_x p_{xy}(x, \delta)$$

$$= p_{xy}(0, \delta) = 1/8$$

when $y = -\delta$

$$p_y(-\delta) = \sum_x p_{xy}(x, -\delta)$$

$$\geq p_{xy}\left(\frac{\pi}{\sqrt{2}}, -\frac{\pi}{\sqrt{2}}\right) + p\left(\frac{-\pi}{\sqrt{2}}, -\frac{\pi}{\sqrt{2}}\right)$$

$$= \frac{1}{4}$$

when $y = \frac{\pi}{\sqrt{2}}$

$$p_y\left(\frac{\pi}{\sqrt{2}}\right) = \sum_x p_{xy}(x, \frac{\pi}{\sqrt{2}})$$

$$\geq p_{xy}(0, \frac{\pi}{\sqrt{2}}) = 1/8$$

$$(4) A = \{x = 0\} \quad p_x(0) = \sum_y p_{xy}(0, y)$$

$$= 1/4$$

$$B = \{y \leq \frac{\pi}{\sqrt{2}}\} = \sum_x p_{xy}(x, \frac{\pi}{\sqrt{2}})$$

$$+ \sum_x p_{xy}(x, 0) + \sum_x p_{xy}(x, -\delta)$$

$$+ \sum_x p_{xy}(x, -\delta/\sqrt{2})$$

$$\Rightarrow 1/2 + 1/8 + 1/4 = 7/8$$

$$P(Z(X \geq \frac{0}{J_2}, Y \leq \frac{x}{J_2})) = 0$$

$$PMF\left(X = \frac{0}{J_2}, Y = \frac{x}{J_2}\right)$$

$$+ PMF\left(X = 0, Y = \frac{x}{J_2}\right) +$$

$$PMF\left(X = \frac{0}{J_2}, Y = 0\right) + PMF\left(X = 0, Y = 0\right) = \frac{1}{8}$$

$$D = \{X \leq -\frac{x}{J_2}\} = \{x = -\frac{x}{J_2}\}$$

$$= \sum_y P_{XY}(-\frac{x}{J_2}, y) = 1/8$$

$$P(X=0) = 0.5$$

$$P(X=1) = 1 - P(X=0) = 1 - 0.5 = 0.5$$

$$P(Y=1 | X=0) = 0.1$$

$$\frac{P(X=1 \cap X=0)}{P(X=0)} = 0.1$$

$$P(Y=1 \cap X=0) = 0.1 \times 0.5 = 0.05$$

$$P(Y=0 | X=0) = 1 - P(Y=1 | X=0)$$

$$= 1 - 0.1 = 0.9$$

$$P(Y=0 \cap X=1) = P(X=1) \times P(Y=0 | X=1)$$

$$= 0.5 \times 0.2 = 0.1$$

$$P(Y=1 | X=1) = 1 - P(Y=0 | X=1)$$

$$= 1 - 0.2 = 0.8$$

$$P(Y=1 \cap X=1) = P(X=1) \times P(Y=1 | X=1)$$

$$= 0.5 \times 0.8 = 0.4$$

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

$$\text{Ans } P_X(x) = \begin{cases} 0.5 & x=0 \\ 0.5 & x=1 \end{cases}$$

$$P(X=0) = P(Y=0 \cap X=0) + P(Y=1 \cap X=0)$$

$$= 0.45 + 0.1 = 0.55$$

$$P(Y=1) = P(Y=1 \cap X=0) + P(Y=1 \cap X=1)$$

$$= 0.4 + 0.05 = 0.45$$

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

$$(c) P(X=0 \cap Y=0) = 0.45$$

$$P(X=0) \times P(Y=0) = 0.55 \times 0.5$$

$$= 0.275$$

$$P(X=0 \cap Y=0) \neq P(X=0) \times P(Y=0)$$

therefore, x and y are dependent.

(1) Let D_1 be selected of door that leads outside and t be the time taken to reach outside.

$$P(D_1) = \frac{1}{3}, P(\bar{D}_1) = 1 - \frac{1}{3} \Rightarrow \frac{2}{3}$$

$$P_T(t) = \begin{cases} 1/3; t = 2 \text{ hours} \\ P(1/3)(1/3); t = 4 \text{ hours} \\ (2/3)^k (1/3); t = 2^k \text{ hours} \end{cases}$$

$$E[T] = \sum t p_T(t)$$

$$= 2\left(\frac{1}{3}\right) + 4\left(\frac{2}{3}\right)\left(\frac{1}{3}\right) + 8\left(\frac{2}{3}\right)^2\left(\frac{1}{3}\right)$$

$$\Rightarrow \frac{2}{1/3} = 6 \text{ hours.}$$

$$(6) \lim_{n \rightarrow \infty} P_{M,N}(m, n) = \begin{cases} 1 & m \geq 0, n \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$(7) P_{M,N}(m, n) = \begin{cases} 1 & m \geq 0, n \geq 0, m+n \leq L \\ 0 & \text{otherwise.} \end{cases}$$

$$\sum_{m=0}^{L-1} P_{M,N}(m, m) = 1$$

$$C(1+2+3+\dots+L) = 1$$

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

$$C = \frac{2}{L^2 + L}$$

$$(a) P_m(m) = \sum_{n=0}^{L-m-1} P_{m,n}(m, m) \\ = C[L-m-1-0+1] = C[L-m]$$

$$P_m(m) = \begin{cases} C[L-m], & m \in \text{Im}(0, L) \\ 0, & \text{otherwise} \end{cases}$$

Similarly,

$$P_N(m) = \begin{cases} C[L-m], & m \in \text{Im}(0, L) \\ 0, & \text{otherwise} \end{cases}$$

(C) Case 1 $\rightarrow L$ is even

$$P_S(M+N < L/2) = \sum_{M+N=0}^{M+N=\frac{L}{2}-1} P_{M,N}(m, n) \\ = C\left(1+2+3+\dots-\frac{L}{2}\right)$$

$$\Rightarrow \cancel{\frac{L^2}{4}} \left(\frac{\frac{L}{2}}{L^2+L}\right) \frac{(L/2 \times (L/2+1))}{2}$$

$$\Rightarrow \frac{\frac{L^2}{4} + \frac{L}{2}}{L^2+L} \Rightarrow \frac{\frac{L+2}{4}}{L+4}$$

Case 2: - L is odd

$$P_S(M+N < L/2) = \sum_{M+N=0}^{M+N=\frac{L-1}{2}} P_{M,N}(m, n)$$

$$\Rightarrow C\left(1+2+3+\dots-\frac{L+1}{2}\right) \Rightarrow \frac{L+3}{4L}$$

(2) No of transmission $\rightarrow N$

No of 15 transmitted $\rightarrow X$

$$P(X=1 | N=1) = p$$

$$P(X=R | N=R) = p^R$$

$$P(N=m) = \frac{e^{-\lambda} \lambda^m}{m!}$$

$$P(X=R | N=m) = m C_R p^R (1-p)^{m-R}$$

$$P(X=R) = \sum_{m=R}^{\infty} P(X=R | N=m) \times P(N=m)$$

$$\Rightarrow \sum_{m=R}^{\infty} m C_R p^R (1-p)^{m-R} \times \frac{e^{-\lambda} \lambda^m}{m!}$$

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

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

$$\Rightarrow \frac{e^{-\lambda} p^R}{k!} e^{(1-p)\lambda}$$

$$P(X=R) = \frac{e^{-\lambda} (\lambda p)^R}{k!}, k=0, 1, 2, \dots$$

(3) 2^m patterns of password

$$(a) P(X=x | x > R) = \frac{1}{2^{m-R}}$$

(b) conditional expectation of $X = Y$

$$\mathbb{E}[x] = \frac{k+1}{2}$$

(18)

 $x \rightarrow$ No. of successes in n trials $y \rightarrow$ No. of failures in n trials.

$m = x + y$ $p \rightarrow$ prob. of success
in n Trials.

$$\mathbb{E}[x] = np$$

$$\text{Var}[x] = x - \mathbb{E}[x] = 2 \times (m-n)$$

$$\mathbb{E}[z] = \mathbb{E}[2x-m]$$

$$= 2\mathbb{E}[x] - m = 2np - m$$

$$\Rightarrow m(2p-1)$$

$$\text{Var}(x) = np(1-p)$$

$$\text{Var}(z) = 4\text{Var}(x) = 4np(1-p)$$

(20)

$$P_{X,Y}(x_i, y_i) = \begin{cases} k(2x_i + y_i); & y_i = 1, 2 \\ 0, & \text{otherwise} \end{cases}$$

$$(9) \quad \phi_{X,Y}(1/1) + \phi_{X,Y}(1/2) + \phi_{X,Y}(2/1) + \phi_{X,Y}(3/2)$$

$$k(3) + k(4) + k(5) + k(6) = 1$$

$$k = 1$$

(a)

marginal PMF of $X \& Y$

$$p_X(x_i) = \sum p_{X,Y}(x_i, y_i)$$

$$\begin{aligned} p_X(1) &= p_{X,Y}(1,1) + p_{X,Y}(1,1) = 2k \\ &= \frac{2}{18} \end{aligned}$$

$$\begin{aligned} p_X(2) &= p_{X,Y}(2,1) + p_{X,Y}(2,1) \\ &= 11k = \frac{11}{18} \end{aligned}$$

$$p_X(k) = \begin{cases} 2/18 & ; k = 1 \text{ marginal PMF of } X \\ 11/18 & ; k = 2 \end{cases}$$

$$p_Y(y) = \sum_x p_{X,Y}(x_i, y_i)$$

$$\begin{aligned} p_Y(1) &= p_{X,Y}(2,1) + p_{X,Y}(1,1) = 8k \\ &= \frac{8}{18} = \frac{4}{9} \end{aligned}$$

$$p_Y(2) = p_{X,Y}(1,2) + p_{X,Y}(2,2)$$

$$= 10k = \frac{5}{9}$$

$$p_Y(k) = \begin{cases} 8/18, k = 1 \\ 10/18, k = 2 \end{cases} \text{ marginal PMF of } Y$$

$$(c) p_{X,Y}(x_i, y_i) = p_X(x_i) p_Y(y_i)$$

$$p_{X,Y}(1,1) = p_X(1) p_Y(1)$$

$\frac{1}{6} \neq \frac{2}{18} \times \frac{4}{9}$ so, they are not independent

$$\textcircled{B} \quad P(A) = P(A^-) = P(B^-) = P(B) = P(B^+) = P(i^+) = \frac{1}{6}$$

No. of paper for getting 1st grade = 1

Prob. of getting diff. grade = $\frac{1-1}{6} = \frac{5}{6}$

$$E(\text{No. of paper}) = 1 = \frac{1 \cdot 2}{5/6}$$

Prob. for getting diff. grade = $\frac{5-2}{6} = \frac{3}{6}$

$$= \frac{2}{3}$$

$$E[\text{papers}] = 1 = \frac{1}{2/3} = 1.5$$

Prob. for getting diff. grade

$$= \frac{1-3}{6} = \frac{3}{6}$$

$$\text{total no. of paper req.} = 1+2+2+\frac{1}{1}+\frac{1}{1} = \frac{13}{6}$$

$$= 16$$

\textcircled{B} ~~Ex 2~~ ~~prob. prob. prob.~~

$$\textcircled{B} \quad P(N=0) = p(N \geq 0) = \frac{e^{-\lambda}}{0!} \lambda^0 = e^{-\lambda} = e^{-10^{-2}}$$

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

$$= e^{-10} + e^{-10} \cdot 10 + \frac{e^{-10} \cdot 10^2}{2} + \frac{e^{-10} \cdot 10^3}{6}$$

$$(ii) P(N \geq 1) = 1 - P(N=0)$$

$$= 1 - e^{-10} = 1 - e^{-10}$$

(a) (a) 2 toll booth

$$\lambda = 10$$

$$P(X=k) = \frac{e^{-\lambda} \lambda^k}{k!}$$

$$P(X=11) = \frac{e^{-10} 10^{11}}{11!}$$

$$(iii) \lambda = 30$$

traffic approaching each booth

$$\lambda = 30/N$$

$X_i \leq 5 \rightarrow$ cash toll

$$i = 1, \dots, N$$

$$P(X_1 \leq 5, X_2 \leq 5, \dots, X_N \leq 5) \\ = \prod_{i=1}^N P(X_i \leq 5)$$

$$= \sum_{m=0}^{\infty} \frac{e^{-\lambda} (\lambda)^m}{m!}$$

Poisson PMF for each booth

$$N = 1, 2, 3 \dots$$

$$\textcircled{1} \quad P_Y(y) = \sum_{x=1}^y p(x,y)$$

$$(y=1) \quad P_Y(1) = p(1,1) + p(2,1) + p(3,1)$$

$$= \frac{1}{9} + \frac{1}{3} + \frac{1}{9} = \frac{1}{9} + \frac{3}{9} + \frac{1}{9} = \frac{5}{9}$$

$$(y=2) \quad P_Y(2) = p(1,2) + p(2,2) + p(3,2)$$

$$= \frac{1}{9} + 0 + \frac{1}{18} = \frac{1}{6}$$

$$(y=3) \quad P_Y(3) = p(1,3) + p(2,3) + p(3,3)$$

$$= \frac{1}{6} + \frac{2}{18} = \frac{5}{18}$$

$$P(X=x | Y=i)$$

$$P(X=x | Y=i) = \frac{p(x,i)}{p_Y(i)}$$

$$\stackrel{i=1}{P(X=1 | Y=1)} = \frac{p(1,1)}{p_Y(1)} = \frac{1/9}{5/9} = \frac{1}{5}$$

$$P(X=2 | Y=1) = \frac{p(2,1)}{p_Y(1)} = \frac{1/3}{5/9} = \frac{3}{5}$$

$$P(X=3|Y=1) = \frac{P(3,1)}{P_Y(1)} = \frac{1/9}{5/9} = \frac{1}{5}$$

for $i=2$

$$P(X=1|Y=2) = \frac{12}{18} = \frac{2}{3}$$

$$P(X=2|Y=2) = 0$$

$$P(X=3|Y=2) = \frac{6}{18} = \frac{1}{3}$$

for $i=3$

$$P(X=1|Y=3) = 0$$

$$P(X=2|Y=3) = 3/5$$

$$P(X|Y=i)$$

$i=1$

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

$i=2$

$$E[X|Y=2] = 1 \cdot \frac{2}{3} + 0 \cdot 0 + 3 \cdot \frac{1}{3} = \frac{5}{3}$$

$i=3$

$$E[X|Y=3] = 0 \cdot 0 + 2 \cdot \frac{3}{5} + 3 \cdot \frac{2}{5} = \frac{12}{5}$$