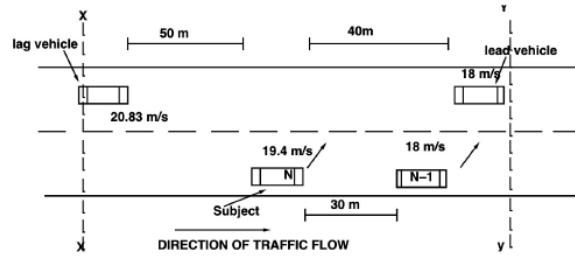


13.Changing lanes

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For the scenario shown in the following figure, find the probability of changing lanes



Assume that

- ▶ $\sigma^{lead} = \sigma^{lag} = 2$
- ▶ $\beta^{lead} = \beta^{lag} = 1$
- ▶ $X_i^{lead, TL}(t) = X_i^{lag, TL}(t) = 0.8$
- ▶ $\nu_i = 0.7$ and $\alpha^{lead} = \alpha^{lag} = 1.2$

代入:

$$\begin{aligned} & \mathbb{P} \left[g_i^{x, lead, TL}(t) > g_i^{x, cr, lead, TL}(t) | TL, \nu_i \right] \mathbb{P} \left[g_i^{x, lag, TL}(t) > g_i^{x, cr, lag, TL}(t) | TL, \nu_i \right] \\ &= \Phi \left(\frac{\ln(g_i^{x, lead, TL}(t)) - \beta^{lead} X_i^{lead, TL}(t) - \alpha^{lead} \nu_i}{\sigma^{lead}} \right) \\ & \quad \Phi \left(\frac{\ln(g_i^{x, lag, TL}(t)) - \beta^{lag} X_i^{lag, TL}(t) - \alpha^{lag} \nu_i}{\sigma^{lag}} \right) \end{aligned}$$

$$\phi\left(\frac{\ln(50) - 0.8 - 1.2 * 0.7}{2}\right) \phi\left(\frac{\ln(40) - 0.8 - 1.2 * 0.7}{2}\right)$$

$$\phi(1.14) \phi(1.02)$$

经查表 $0.8729 * 0.8461 = 0.7386 = 73.86\%$