

Name: Muhammad Larraib Akhtar

Roll no: 21L-5294

Assignment no: 3

Course: Probability and Statistics.

Question 1

$$P(A_1) = \frac{1}{2}, P(A_2) = \frac{1}{6}, P(A_3) = \frac{1}{3},$$

$$P(+ve/A_1) = 0.1, P(+ve/A_2) = 0.2, P(+ve/A_3) = 0.9$$

$$P(A_i/+ve) = \frac{P(+ve/A_i) * P(A_i)}{P(+ve)}$$

$$P(+ve) = P(A_1)P(+ve/A_1) + P(A_2)P(+ve/A_2) + P(A_3)P(+ve/A_3)$$

$$= (0.5)(0.1) + (\frac{1}{6})(0.2) + (\frac{1}{3})(0.9)$$

$$= 0.05 + 0.0333 + 0.3$$

$$P(+ve) = 0.383$$

$$P(A_1/+ve) = \frac{(0.1)(0.5)}{0.383}$$

$$= \frac{0.05}{0.383}$$

$$= 0.13$$

Question 2

Sample spaces	x
N N N	0
N N B	1
N B N	1
N B B	2
B N N	1
B N B	2
B B N	2
B B B	3

$$P(X=3) = \frac{\binom{3}{3} \binom{3}{0}}{\binom{6}{3}} = \frac{1}{20} = 0.05$$

$$P(X=2) = \frac{\binom{3}{2} \binom{3}{1}}{\binom{6}{3}} = \frac{3 \times 3}{20} = \frac{9}{20} = 0.45$$

$$P(X=1) = \frac{\binom{3}{1} \binom{3}{2}}{\binom{6}{3}} = \frac{9}{20} = 0.45$$

$$P(X=0) = \frac{\binom{3}{0} \binom{3}{3}}{\binom{6}{3}} = \frac{1}{20} = 0.05$$

$$P(X=x) = \frac{\binom{3}{x} \binom{3}{3-x}}{\binom{6}{3}}$$

Question 3

$$f(x) = \begin{cases} \frac{2(1+x)}{27} & 2 \leq x \leq 5 \\ 0 & \text{elsewhere} \end{cases}$$

$$a) P(X < 4) = \int_{-\infty}^4 f(x) dx$$

$$= \int_{-\infty}^2 f(x) dx + \int_2^4 f(x) dx$$

$$= 0 + \int_2^4 \frac{2(1+x)}{27} dx$$

$$= \int_2^4 \left(\frac{2}{27} + \frac{2x}{27} \right) dx$$

$$= \left[\frac{2x}{27} + \frac{x^2}{27} \right]_2^4$$

$$= \left[\frac{2(4)}{27} + \frac{4^2}{27} \right] - \left[\frac{2(2)}{27} + \frac{2^2}{27} \right]$$

$$= \frac{8}{9} - \frac{8}{27}$$

$$= \frac{16}{27}$$

$$\begin{aligned}
 \text{b) } P(3 \leq x < 4) &= \int_3^4 f(x) dx \\
 &= \int_3^4 \frac{2(1+x)}{27} dx \\
 &= \left[\frac{2x}{27} + \frac{x^2}{27} \right]_3^4 \\
 &= \frac{8}{9} - \left[\frac{2(3)}{27} + \frac{3^2}{27} \right] \\
 &= \frac{8}{9} - \frac{5}{9} \\
 &= \frac{3}{9} \\
 &= \frac{1}{3}
 \end{aligned}$$

$$\begin{aligned}
 \text{c) } \int \frac{2(1+x)}{27} dx \\
 &= \frac{2x}{27} + \frac{x^2}{27} - \frac{8}{27} \\
 &= \frac{2x + x^2 - 8}{27}
 \end{aligned}$$

$$F(3) = \frac{2(3) + 3^2 - 8}{27}$$

$$= \frac{7}{27}$$

$$F(4) = \frac{2(4) + (4)^2 - 8}{27}$$

$$= \frac{8 + 16 - 8}{27}$$

$$= \frac{16}{27}$$

$$F(4) - F(3) = \frac{16}{27} - \frac{7}{27} = \frac{9}{27}$$

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

Question 4

$$a) \int_0^{200} \frac{20,000}{(x+100)^3} dx$$

$$\text{let } x+100 = u$$

$$dx = du$$

$$u_1 = 200+100$$

$$u_1 = 300$$

$$u_2 = 0+100$$

$$u_2 = 100$$

$$\int_{100}^{300} \frac{20,000}{u^3} du$$

$$\left[\frac{20,000 u^{-2}}{-2} \right]_{100}^{300}$$

$$= \left[-\frac{10,000}{u^2} \right]_{100}^{300}$$

$$= \left[-\frac{10,000}{300^2} \right] - \left[-\frac{10,000}{100^2} \right] = -\frac{1}{9} + 1$$

$$= \frac{8}{9}$$

$$(b) P(80 \leq x \leq 120) = \int_{80}^{120} \frac{2,000}{(x+100)^3} dx$$

$$\text{let } u = x+100$$

$$du = dx$$

$$\left[-\frac{10,000}{u^2} \right]_{180}^{220}$$

$$= -\frac{25}{121} + \frac{25}{81}$$

$$= \frac{1,000}{9801}$$

$$= 0.1020$$

$$c) \int_0^x \frac{20000}{(x+100)^3} dx$$

$$\int_{100}^{x+100} \frac{20000}{u^3} du$$

$$\left[\frac{-10000}{u^2} \right]_{100}^{x+100}$$

$$\frac{-10000}{x^2+200x+10000} - \left[\frac{-10000}{10000} \right]$$

$$\frac{-10000}{x^2+200x+10000} + 1$$

$$\frac{-10000 + x^2 + 200x + 10000}{(x+100)^2}$$

$$\frac{x^2 + 200x}{(x+100)^2}$$

$$F(80) = \frac{56}{81}$$

$$F(120) = \frac{96}{121}$$

$$F(120) - F(80) = \frac{96}{121} - \frac{56}{81}$$

$$= \frac{1000}{9801}$$

$$= 0.1020$$

Question 5

$$S = 1000$$

$$N = 250$$

$$\text{cruise} = C \neq$$

$$\text{urgent} = u$$

$$P(C/S) = 50/1000 = 0.05$$

$$P(C/N) = 2/250 = 0.008$$

$$P(u/S) = 100/1000 = 0.1$$

$$P(u/N) = 10/250 = 0.04$$

$$P(S/C \cap u) = \frac{P(S)P(C/S)P(u/S)}{P(S)P(C/S)P(u/S) + P(N)P(C/N)P(u/N)}$$

$$\begin{aligned}
 &= \frac{(0.5)(0.05)(0.1)}{(0.5)(0.05)(0.1) + (0.5)(0.008)(0.04)} \\
 &= \frac{0.0025}{0.0025 + 0.00016} = \frac{0.0025}{0.00266} \\
 &= 0.9398 \\
 &= \text{Yes} \quad (\text{since } 0.9398 > 0.9)
 \end{aligned}$$

Question 6

$$P(X=0) = \frac{\binom{4}{0} \binom{48}{13}}{\binom{52}{13}} = 0.3038$$

$$P(X=1) = \frac{\binom{4}{1} \binom{48}{12}}{\binom{52}{13}} = 0.4388$$

$$P(X=2) = \frac{\binom{4}{2} \binom{48}{11}}{\binom{52}{13}} = 0.2134$$

$$P(X=3) = \frac{\binom{4}{3} \binom{48}{10}}{\binom{52}{13}} = 0.0412$$

$$P(X=4) = \frac{\binom{4}{4} \binom{48}{9}}{\binom{52}{13}} = 0.0026$$

$$P(X=x) = \frac{\binom{4}{x} \binom{48}{13-x}}{\binom{52}{13}}$$

Question 7

No. of defective components	$P(X)$	$P(X)$ x
0	3/6	3
1	1/6	1
2	2/6	2

Question 8

y	1	2	3	4	8	16
$P(y)$	0.05	0.10	0.35	0.40	0.10	
$F(y)$	0.05	0.15	0.5	0.9	1	

$$F(y) = \begin{cases} 0.05 & y \leq 1 \\ 0.15 & 1 < y \leq 2 \\ 0.5 & 2 < y \leq 4 \\ 0.9 & 4 < y \leq 8 \\ 1 & 8 < y \leq 16 \end{cases}$$

$$F(1) = f(1)$$

$$F(2) = f(1) + f(2)$$

$$F(4) = f(1) + f(2) + f(4)$$

$$F(8) = f(1) + f(2) + f(4) + f(8)$$

$$F(16) = f(1) + f(2) + f(4) + f(8) + f(16)$$

Question 9

i) (i) $f(x) \geq 0$

$$f(0) = 0$$

$$f(1) = 0$$

hence proven

(ii) $\int_{-\infty}^{\infty} f(x) dx = 1$

$$= \int_{-\infty}^0 f(x) dx + \int_0^1 f(x) dx + \int_1^{\infty} f(x) dx$$

$$= 0 + 0 + \int_0^1 6x - 6x^2 dx$$

$$= 6 \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^1$$

$$= 6 \left[\frac{1}{2} - \frac{1}{3} \right]$$

$$= 1 \text{ proven.}$$

(iii) $P(a < x < b) = F(b) - F(a) = F(x)$

$$X \int f(x) dx$$

$$6 \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^x$$

$$= \frac{6x^2}{2} - \frac{6x^3}{3}$$

$$= 3x^2 - 2x^3$$

$$F(1) = 1$$

$$F(0) = 0$$

$$F(1) - F(0) = 1$$

hence proven.

$$b) F(x) = P(X \leq x) = \int_{-\infty}^x f(x) dx$$

$$= 6 \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^x$$

$$= 3x^2 - 2x^3$$

$$c) P\left(\frac{1}{3} < x < \frac{2}{3}\right)$$

$$6 \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_{1/3}^{2/3}$$

$$6 \left[\frac{4}{9 \times 2} - \frac{8}{27 \times 3} \right] - 6 \left[\frac{1}{9 \times 2} - \frac{8}{27 \times 3} \right]$$

$$6 \left[\frac{2}{9} - \frac{8}{81} \right] - 6 \left[\frac{1}{18} - \frac{8}{81} \right]$$

$$6 \left[\frac{10}{81} \right] - 6 \left[-\frac{7}{162} \right]$$

$$\frac{20}{27} - \frac{7}{27}$$

$$= \frac{13}{27}$$

Question 10

$$P(A) = 0.5, \quad P(B) = 0.3, \quad P(C) = 0.2$$

$$P(F/A) = 0.02, \quad P(F/B) = 0.03, \quad P(F/C) = 0.05$$

$$P(B/F) = \frac{P(F/B) * P(B)}{P(F)}$$

$$P(F) = P(A)P(F/A) + P(B)P(F/B) + P(C)P(F/C)$$

$$= (0.5)(0.02) + (0.3)(0.03) + (0.2)(0.05)$$

$$= 0.029$$

$$P(B/F) = \frac{0.03 \times 0.3}{0.029}$$

$$= 0.31$$