

# STA2001 Tutorial 5

1. 3.1-15. The life  $X$  (in years) of a voltage regulator of a car has the pdf

$$f(x) = \frac{3x^2}{7^3} e^{-(x/7)^3}, \quad 0 < x < \infty$$

- (a) What is the probability that this regulator will last at least 7 years?  
 (b) Given that it has lasted at least 7 years, what is the conditional probability that it will last at least another 3.5 years?

~~$f(7) = \frac{3 \cdot 7 \cdot 7}{7^3} e^{-(7/7)^3} = \frac{3}{7e}$~~

~~$P(X \geq 7) = 1 - \frac{3}{7e}$~~

~~$f(21) = \frac{3 \cdot 21 \cdot 21}{7^3} e^{-(21/7)^3} = \frac{27}{28} e^{-27/8}$~~

~~$P(A|B) = \frac{P_{AB}}{P_B} = \frac{1 - \frac{27}{28e^{27/8}}}{1 - \frac{3}{7e}}$~~

~~$P(A|B) = \frac{P_{AB}}{P_B}$~~

~~$\frac{1}{e}$~~

~~$\frac{1}{e^{19/8}}$~~

完蛋了

你个傻逼

要积分...

2. 3.1-17. An insurance agent receives a bonus if the loss ratio  $L$  on his business is less than 0.5, where  $L$  is the total losses (say,  $X$ ) divided by the total premiums (say,  $T$ ). The bonus equals  $(0.5 - L)(T/30)$  if  $L < 0.5$  and equals zero otherwise. If  $X$  (in \$100,000) has the pdf

$$(0.5 - L) \frac{T}{30}$$

$$L = \frac{\text{Total Loss}}{\text{Total Premiums}} = \frac{X}{T}$$

$B$  exists:  $0 < L < 0.5$   $f(x) = \frac{3}{x^4}, x > 1,$

and if  $T$  (in \$100,000) equals 3, determine the expected value of the bonus.

$$0 < x < \frac{3}{2}$$

$$3 \int_0^{\frac{3}{2}} 0 \cdot x^{-4} dx = -x^{-3} \Big|_0^{\frac{3}{2}} =$$

真完蛋了你

2. 3.1-17. An insurance agent receives a bonus if the loss ratio  $L$  on his business is less than 0.5, where  $L$  is the total losses (say,  $X$ ) divided by the total premiums (say,  $T$ ). The bonus equals  $(0.5 - L)(T/30)$  if  $L < 0.5$  and equals zero otherwise. If  $X$  (in \$100,000) has the pdf

and if  $T$  (in \$100,000) equals 3, determine the expected value of the bonus.

Function of bonus:  $g(L) = \begin{cases} (0.5 - L)(\frac{T}{30}), & 0 \leq L < 0.5 \\ 0, & L \geq 0.5 \end{cases}$

$L = \frac{X}{T}, T = 3 \Leftrightarrow g(X) = \begin{cases} (0.5 - \frac{X}{3}) \cdot \frac{1}{10}, & 0 \leq X \leq 1.5 \\ 0, & X \geq 1.5 \end{cases}$

$$\begin{aligned} E[g(X)] &= \int_0^{1.5} \left( \frac{1}{20} - \frac{X}{30} \right) \cdot \frac{3}{X^4} dx \\ &= \int_0^{1.5} 0.15 X^{-4} - 0.1 X^{-3} dx \\ &= \left[ -\frac{0.15}{3} X^{-3} + \frac{0.1}{2} X^{-2} \right]_0^{1.5} \\ &= \left[ -0.05 X^{-3} + 0.05 X^{-2} \right]_0^{1.5} \\ &= 740.74 \\ \text{Expected Value} &= 740.74 \times \$100,000 \end{aligned}$$

3. Buses arrive at a specified stop at 15-minute intervals starting of 7 A.M. That is, they arrive at 7, 7:15, 7:30, 7:45. If a passenger arrives at the stop at a time that is uniformly distributed between 7:00 and 7:30, find the probability that he waits
- (a) less than 5 minutes for a bus;
  - (b) more than 10 minutes for a bus.

难得的有一点点水



4. 3.2-6. A certain type of aluminum screen 2 feet in width has, on the average, three flaws in a 100-foot roll.

APP?

- (a) What is the probability that the first 40 feet in a roll contain no flaws?  
(b) What assumption did you make to solve part (a)?