

- 1.(a) Yes:  $X \sim \text{Binomial}(n = 500, p = 0.14)$ .  
(b) Yes:  $X \sim \text{Binomial}(n = 8, p = 0.7)$ .  
(c) No: not a fixed number of trials (attempts until the first success).  
(d) Yes:  $X \sim \text{Binomial}(n = 12, p = 0.02)$ .  
(e) No: not a fixed number of trials (coffees) before she runs out of sugar.
- 2.(a)  $X \sim \text{Binomial}(n = 10, p = 0.2)$ .

(b)

$$p_2 = \mathbb{P}(X = 2) = \binom{10}{2} (0.2)^2 (0.8)^8 = 0.30 \text{ to 2 d.p.}$$

$$p_3 = \mathbb{P}(X = 3) = \binom{10}{3} (0.2)^3 (0.8)^7 = 0.20 \text{ to 2 d.p.}$$

(c)  $c_0 = \mathbb{P}(X \leq 0) = \mathbb{P}(X = 0) = 0.11$ .

$$c_4 = \mathbb{P}(X \leq 4) = \mathbb{P}(X \leq 3) + \mathbb{P}(X = 4) = 0.88 + 0.09 = 0.97.$$

$$c_5 = \mathbb{P}(X \leq 5) = \mathbb{P}(X \leq 4) + \mathbb{P}(X = 5) = 0.97 + 0.02 = 0.99.$$

(d) Looking for  $\mathbb{P}(X \geq 6)$ .

$$\text{This is } \mathbb{P}(X \geq 6) = 1 - \mathbb{P}(X \leq 5) = 1 - F_X(5).$$

So:

$$\mathbb{P}(\text{get at least 6 out of 10 by guessing}) = 1 - F_X(5) = 1 - c_5 = 1 - 0.99 = 0.01.$$

(e) A sum of independent Binomial random variables, sharing the same value of  $p$ , is also Binomial. So  $T \sim \text{Binomial}(40, 0.2)$ .

(f)

$$\mathbb{P}(T = 10) = \binom{40}{10} (0.2)^{10} (0.8)^{30} = 0.107 \text{ to 3 d.p.}$$

(g) We need:

$$\mathbb{P}(T \geq 20) = 1 - \mathbb{P}(T \leq 19) = 1 - F_T(19).$$

Now

$$\begin{aligned} F_T(19) &= F_T(18) + \mathbb{P}(T = 19) \\ &= 0.9999148 + \binom{40}{19} (0.2)^{19} (0.8)^{40-19} \\ &= 0.9999148 + 0.0000635 \\ &= 0.9999783. \end{aligned}$$

So

$$\mathbb{P}(T \geq 20) = 1 - \mathbb{P}(T \leq 19) = 1 - 0.9999783 = 0.0000217.$$

The probability that Tom passes the multi-choice component just by guessing is about 2 in 100 thousand. No, I wouldn't recommend this strategy. Tom would be better off doing a bit of study.

- 3.(a) As  $X$  takes only values that are greater or equal to one, it is clear that  $F_X(x) = \mathbb{P}(X \leq x) = 0$  when  $x \in (-\infty, 1)$ . For the case when  $x \in [1, 9]$ , we have:

$$\begin{aligned} F_X(x) &= \mathbb{P}(X \leq x) \\ &= \mathbb{P}(X \leq \lfloor x \rfloor) \quad [X \text{ takes only integer values}] \\ &= \mathbb{P}(X = 1) + \mathbb{P}(X = 2) + \cdots + \mathbb{P}(X = \lfloor x \rfloor) \\ &= \log_{10} \left( \frac{2}{1} \right) + \log_{10} \left( \frac{3}{2} \right) + \cdots + \log_{10} \left( \frac{\lfloor x \rfloor + 1}{\lfloor x \rfloor} \right) \\ &= \log_{10} \left( \frac{2}{1} \cdot \frac{3}{2} \cdots \frac{\lfloor x \rfloor + 1}{\lfloor x \rfloor} \right) \quad [\text{properties } \log_{10}(\cdot)] \\ &= \log_{10} \left( \frac{\lfloor x \rfloor + 1}{1} \right) \\ &= \log_{10}(\lfloor x \rfloor + 1). \end{aligned}$$

For  $x > 9$ , we get:  $F_X(x) = \mathbb{P}(X \leq x) = \mathbb{P}(X \leq 9) = F_X(9) = 1$  (see the equations above).

- (b) The following calculations are straightforward:

$$\begin{aligned} \mathbb{P}(X + Y = 10) &= \sum_{x=1}^9 \mathbb{P}(X = x, Y = 10 - x) \\ &= \sum_{x=1}^9 \mathbb{P}(X = x) \mathbb{P}(Y = 10 - x) \quad [X, Y \text{ are independent}] \\ &= \frac{1}{9} \sum_{x=1}^9 \mathbb{P}(X = x) \quad [\text{use pmf of } Y] \\ &= \frac{1}{9} \quad [\text{use pmf of } X] \end{aligned}$$

- 4.(a) Observe that  $Z$  can take only two values: 0 and 1. We have:

$$\begin{aligned} \mathbb{P}(Z = 0) &= \mathbb{P}(X = 0, Y = 0) + \mathbb{P}(X = 1, Y = 1) \quad [\text{definition } \oplus] \\ &= \mathbb{P}(X = 0) \mathbb{P}(Y = 0) + \mathbb{P}(X = 1) \mathbb{P}(Y = 1) \quad [X, Y \text{ are independent}] \\ &= \left( 1 - \frac{1}{10} \right) \frac{1}{2} + \frac{1}{10} \frac{1}{2} \quad [\text{use pmf's of } X, Y] \\ &= \frac{1}{2}. \end{aligned}$$

It is clear that  $\mathbb{P}(Z = 1) = 1 - \mathbb{P}(Z = 0) = 1 - \frac{1}{2} = \frac{1}{2}$ .

For completeness, we also present the calculations for  $\mathbb{P}(Z = 1)$ :

$$\begin{aligned}
\mathbb{P}(Z = 1) &= \mathbb{P}(X = 0, Y = 1) + \mathbb{P}(X = 1, Y = 0) \text{ [definition } \oplus] \\
&= \mathbb{P}(X = 0)\mathbb{P}(Y = 1) + \mathbb{P}(X = 1)\mathbb{P}(Y = 0) \text{ [} X, Y \text{ are independent]} \\
&= \left(1 - \frac{1}{10}\right) \frac{1}{2} + \frac{1}{10} \left(1 - \frac{1}{2}\right) \text{ [use pmf's of } X, Y] \\
&= \frac{1}{2}.
\end{aligned}$$

Hence,  $Z \sim \text{Bernoulli}(1/2)$ .

(b) We have:

$$\begin{aligned}
\mathbb{P}(Y = 0, Z = 0) &= \mathbb{P}(X = 0, Y = 0) \text{ [definition } \oplus] \\
&= \mathbb{P}(X = 0)\mathbb{P}(Y = 0) \text{ [} X, Y \text{ are independent]} \\
&= \left(1 - \frac{1}{10}\right) \left(1 - \frac{1}{2}\right) \\
&= \frac{9}{20} = 0.45.
\end{aligned}$$

(c) As we have already computed  $\mathbb{P}(Y = 0, Z = 0)$  in part (b), it is natural to calculate the following product:

$$\begin{aligned}
\mathbb{P}(Y = 0)\mathbb{P}(Z = 0) &= \left(1 - \frac{1}{10}\right) \left(1 - \frac{1}{2}\right) \text{ [see part (a)]} \\
&= \frac{1}{4} = 0.25.
\end{aligned}$$

From the calculations above, we have that  $\mathbb{P}(Y = 0, Z = 0) \neq \mathbb{P}(Y = 0)\mathbb{P}(Z = 0)$ . As there exists a pair  $(y, z)$  for which  $\mathbb{P}(Y = y, Z = z) \neq \mathbb{P}(Y = y)\mathbb{P}(Z = z)$ , we conclude that the random variables  $Y$  and  $Z$  are not independent.

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