# 深宵教室 - DSE M1 模擬試題解答

# 2018

- Section A
- Section B



Q1.) Let A and B be the event such that P(A) = 0.8, P(B|A) = 0.45, and P(B|A') = 0.6 where A' is the complementary event of A, Find P(B), P(A|B) and  $P(A \cup B)$ 

\* 參考課程 4.1 及 4.2

$$P(B) = P(B|A)P(A) + P(B|A')P(A')$$

$$= P(B|A)P(A) + P(B|A')[1 - P(A)] = 0.48$$

$$P(A \cap B) = P(A \mid B)P(B) = P(B \mid A)P(A)$$

$$\rightarrow P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)} = 0.75$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$
  
=  $P(A) + P(B) - P(A \mid B)P(B) = 0.92$ 

\* 
$$P(Not A) = 1 - P(A)$$

\* 
$$P(A \& B)=P(A|B)P(B)=P(B|A)P(A)$$

\* 要減去重疊地方

- Q2.) Given that there is a proportion p of family keeping dogs. A random sample of 64 is drawn and find that  $\beta\%$  confidence level of p = (0.0915, 0.3085)
  - a.) Find the sample proportion and  $\beta$
  - b.) Using the above result, find the least number of family such that the probability of at least 1 of these family is greater than 0.999.
  - \* 參考課程 4.4 及 4.7

Let  $p_s$  be the sample proportion and  $\alpha$  such that  $P(-\alpha < Z < \alpha) = \beta\%$  \* \(\Begin{aligned}
\Begin{aligned}

Hence, 
$$p_s - \alpha \frac{\sqrt{p_s(1-p_s)}}{\sqrt{64}} = 0.0915 - (1)$$

$$p_s + \alpha \frac{\sqrt{p_s(1 - p_s)}}{\sqrt{64}} = 0.3085 - (2)$$

$$(2) - (1) : \alpha \sqrt{p_s(1 - p_s)} = 0.868 - (3)$$

Put (3) in (1): 
$$p_s - \frac{0.868}{8} = 0.0915 \rightarrow p_s = 0.2$$





In (3): 
$$\alpha\sqrt{0.2(1-0.2)} = 0.868 \rightarrow \alpha = 2.17$$

Hence, 
$$P(-2.17 < Z < 2.17) = \beta\% = 2 \cdot 0.485 \rightarrow \beta = 97$$

b.) Let n be the number of family

X be the random vaiable follows  $B(n, p_s)$ 

$$P(X \ge 1) = 1 - P(X = 0) > 0.999$$

$$\rightarrow P(X=0) < 0.001 \rightarrow (1-0.2)^n < 0.001 \rightarrow n > log_{0.8}0.001$$

$$\rightarrow n > 30.95$$

 $\therefore$  The least number of family = 31

\* P(Not A) = 1 - P(A)

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

\* log0.8 係負數, 互除要細轉大

Q3.) The diameter of ball in market follows  $N(9, 0.125^2)$  in cm. A ball is classified 'BIG', if the diameter of the ball is greater than 9.16cm. The diameter of balls in the market are measured one by one until a 'BIG' ball is found. Let X be the random variable of the number of measurement taken. Find  $P(X \le 3)$  and E(X).

#### \* 參考課程 4.5

Let B be event of a 'BIG' ball selected from market

Given, 
$$P(B) = P(Z > \frac{9.16 - 9}{0.125}) = P(Z > 1.28) = 0.1003$$

- $\therefore X \sim G(P(B))$
- $P(X \le 3) = P(X = 1) + P(X = 2) + P(X = 3)$   $= P(B) + [1 P(B)]P(B) + [1 P(B)]^{2}P(B)$   $= P(B)[\frac{1 [1 P(B)]^{3}}{P(B)}] = 1 [1 P(B)]^{3} = 0.2712 \text{ (to 4 d.p.)}$

$$E(X) = \frac{1}{P(B)} = 9.9701 \ (to \ 4 \ d \ .p.)$$

\* 先計算 Z ~ N(0,1), 再對表

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

\* 等比數列之和

\* 
$$X \sim G(p), E(X) = \frac{1}{p}$$

Q4.) Let X be discrete random vaiable, where m, p are a constant.

- a.) Find Var(X) in term of m
- b.) If Var(2X 1) = 8E(2X 1), find m.
- \* 參考課程 4.1, 4.3 及 4.4

a.) 
$$p + 0.25 + 0.5 = 1 \rightarrow p = 0.25$$
  
 $E(X) = -2 \cdot 0.25 + 2 \cdot 0.25 + m \cdot 0.5 = 0.5m$   
 $E(X^2) = (-2)^2 \cdot 0.25 + (2)^2 \cdot 0.25 + m^2 \cdot 0.5 = 2 + 0.5m^2$   
 $Var(X) = E(X^2) - [E(X)]^2 = 2 + 0.5m^2 - 0.25m^2$   
 $= 0.25m^2 + 2$   
b.)  $Var(2x - 1) = 8E(2X - 1) \rightarrow 4Var(X) = 8[2E(X) - 1]$   
 $\rightarrow m^2 + 8 = 8m - 8 \rightarrow m^2 - 8m + 16 = 0$   
 $\rightarrow (m - 4)^2 = 0 \rightarrow m = 4 \text{ (repeated)}$ 

\* 
$$Var(X) = E(X^2) - [E(X)]^2$$

$$* \square E(aX + b) = aE(X) + b$$

$$*$$
  $a^2 - 2ab + b^2 \equiv (a - b)^2$ 

- Q5.) Let f(x) be the continuous function and  $f'(x) = (12x 48)(3x^2 24x + 49)^{-2}$ , for all real x. Given that the extreme value of f(x) = 5. Find f(x) and  $\lim_{x \to a} f(x)$ .
  - \* 參考課程 2.1, 2.4, 2.6 及 2.7

Obviously, f'(4) = 0

	x < 4	x = 4	x > 4
f'(x)	-	0	+
f(x)	Dec.		lnc.

:. (4, 5) is the min. value.

$$f(x) = 2 \int \frac{6x - 24}{(3x^2 - 24x + 49)} dx = 2 \int \frac{d(3x^2 - 24x + 49)}{(3x^2 - 24x + 49)^2}$$
$$= -\frac{2}{3x^2 - 24x + 49} + C, \text{ where C is constant.}$$

$$f(4) = 5 \to C = 7 \to f(x) = -\frac{2}{3x^2 - 24x + 49} + 7$$

- \* 搵 turning point = 搵 x<sub>0</sub> 使度 f'(x<sub>0</sub>)=0
- \* 利用表格計算 turning point 附近上升定下降  $f'(x) > 0 \rightarrow Increasing$

 $f'(x) < 0 \rightarrow Decreasing$ 

\* 積分三寶: 積分代入法





Also, 
$$\lim_{x \to \infty} f(x) = -\lim_{x \to \infty} \frac{2}{3x^2 - 24x + 49} + 7$$

$$= -\lim_{x \to \infty} \frac{2}{3(x - 4)^2 + 1} + 7$$

$$= 7$$

- \*分母越來越大, f(x) 越細
- \* 印証 f(x) 係 continuous

Q6.) Let  $f(x) = (1 - 3x)^8(e^{kx} + e^{2x} - 1)$ . If the coefficient of x and  $x^2$  are the same, find k.

\* 參考課程 1.1 及 3.2

$$(1-3x)^{8}(e^{kx} + e^{2x} - 1)^{2} = (1 + C_{1}^{8}(-3x) + C_{2}^{8}(-3x)^{2} + \dots)(e^{kx} + e^{2x} - 1)$$

$$= (1 - 24x + 252x^{2} + \dots)(1 + kx + \frac{k^{2}x^{2}}{2} + \dots + 1 + 2x + 2x^{2} + \dots - 1)$$

$$= (1 - 24x + 252x^{2} + \dots)[1 + (k + 2)x + (\frac{k^{2}}{2} + 2)x^{2} + \dots]$$

$$= (1 - 24x + 252x^{2} + \dots)[1 + (k + 2)x + (\frac{k^{2}}{2} + 2)x^{2} + \dots]$$

$$Given, The coefficient of x = The coefficient of x^{2}$$

$$\rightarrow (k + 2) - 24 = (\frac{k^{2}}{2} + 2) - 24(k + 2) + 252$$

$$\rightarrow k^{2} - 50k + 456 = 0$$

$$\rightarrow k = 12 \text{ or } 38$$

1) 
$$* \square (a+b)^{n} = \sum_{r=0}^{n} C_{r}^{n} a^{r} b^{n-r}$$

$$* \square e^{x} = \sum_{r=0}^{\infty} \frac{x^{r}}{r!}$$

$$* C_{r}^{n} = \frac{n!}{r!(n-r)!}$$

$$\to C_{1}^{n} = n \text{ and } C_{2}^{n} = \frac{n(n-1)!}{2!}$$

Q7.) Let the curve C: y = f(x) and  $f(x) = x^2(h-x)^{\frac{1}{2}}$ , where, 0 < x < h, for a constant h. Given f'(4) = 30. Find the maximum point(s) of C and all horizontal tangent to C

\* 參考課程 2.3 及 2.4

$$f(x) = x^{2}(h-x)^{\frac{1}{2}} \to f'(x) = 2x(h-x)^{\frac{1}{2}} - \frac{x^{2}}{2(h-x)^{\frac{1}{2}}} = \frac{4hx - 5x^{2}}{2\sqrt{h-x}}$$
 \*  $\blacksquare$  Product rule

$$f'(4) = 30 \to \frac{16(h-5)}{2\sqrt{h-4}} = 30 \to 4(h-5) = 15\sqrt{h-4}$$

$$\to 4(\sqrt{h-4})^2 - 15\sqrt{h-4} - 4 = 0$$

$$\to \sqrt{h-4} = 4 \text{ or } -0.25 \text{ (rejected, } \sqrt{h-x} > 0)$$

$$\to h = 20$$

Obviously, when x = 0 (rejected, x > 0) or x = 16, f'(x) = 0

\* 搵 turning point = 搵 x<sub>0</sub> 使度 f'(x<sub>0</sub>)=0



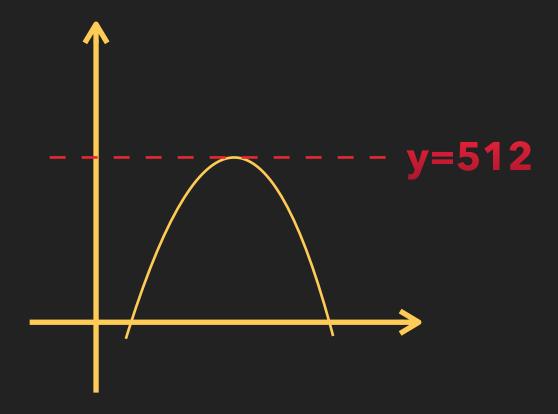
	0 < x < 16	x = 16	x > 16
f'(x)	+	0	-
f(x)	Inc.		Dec.

:. The max. pt. of f(x) = (16, f(16)) = (16, 512)

Hence the horizontal tangent: y = 512

#### \* 利用表格計算 turning point 附近上升定下降

$$f'(x) > 0 \rightarrow Increasing$$
  
 $f'(x) < 0 \rightarrow Decreasing$ 



Q8.) Let the curve 
$$C: y = f(x), f(x) = \frac{(x-1)(\ln x - 1)}{x}, \text{ for } x > 0$$

Find the area of the region bounded by C, and x - axis

\* 參考課程 2.8 及 2.9

To find the x – interception of C, consider  $f(x) = 0 \rightarrow x = 1$  or e:. The x – interception are 1 and e

The area, 
$$A = |\int_{1}^{e} \frac{(x-1)(\ln x - 1)}{x} dx|$$
  

$$= |\int_{1}^{e} \ln x dx - \int_{1}^{e} dx - \int_{1}^{e} \frac{\ln x}{x} dx + \int_{1}^{e} \frac{dx}{x}|$$

$$= |[x \ln x]_{1}^{e} - \int_{1}^{e} dx - \int_{1}^{e} dx - \int_{1}^{e} \ln x d[\ln x] + \int_{1}^{e} \frac{dx}{x}|$$

$$= |[x \ln x - 2x - 0.5(\ln x)^{2} + \ln x]_{1}^{e}| = e - 2.5 \text{ unit}^{2}$$

- \* 積分三寶: 積分代入法
- \* **積分三寶: Integration by part**

Q9.) A batch of oranges are classified base on their weight, which follows  $N(\mu, 16)$  in gram.

Weight 
$$(x g)$$
 $x \le a$  $a < x < 260$  $x \ge 260$ ClassificationSmallMediumLarge

Given that there are 10.56% and 73.57% of the oranges are Large and Medium respectively. Every 8 oranges are packed in a box. If there are at least 6 Medium oranges in a box, the box is named as regular.

- a.) Find  $\mu$  and a.
- b.) Find the probability of a randomly selected box of oranges is regular.
- c.) 3 boxes of oranges are randomly selected. Find the probability:
  - i.) 3 boxes of oranges are regular and there are totally 21 medium oranges and 3 small oranges.
  - ii.) There are totally 21 medium oranges and 3 small given that 3 boxes of oranges are regular.
  - iii.) 3 boxes of oranges are regular given there are totally 21 medium oranges and 3 small oranges in these 3 boxes.



- a.) Given  $P(X \ge 260) = 0.1056$  and P(a < X < 260) = 0.7357

  - $\Rightarrow \frac{260 \mu}{16} = 1.25 \text{ and } \frac{a \mu}{16} = -1$
  - $\rightarrow \mu = 240 \ and \ a = 224$
- b.) Let nR be the event of n numbers of regular box is selected.

$$p_m = P(224 < X < 260), p_l = P(X \ge 260), p_s = 1 - p_m - p_l$$

$$P(1R) = C_6^8 p_m^6 (1 - p_m)^2 + C_7^8 p_m^7 (1 - p_m) + C_8^8 p_m^8$$
  
= 0.6426 (to 4 d.p.)

ci.) Let (x, y, z) be the event of a selected box contains x small y medium and z large oranges.

The probability = 
$$P_3^3 P(0,8,0)P(1,7,0)P(2,6,0) + P(1,7,0)^3$$

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

- 1箱有8中,1箱有7中1細, 1箱有6中2細
- |3箱有7中1細,





$$= 6(p_m^8)(C_1^8p_sp_m^7)(C_2^8p_s^2p_m^8) + (C_1^8p_sp_m^7)^3$$

$$= 0.0118 (to 4 d.p.)$$

ii.) The probability = 
$$\frac{P(3R \text{ and total 21 medium and 3 small})}{P(3R)}$$
$$= \frac{0.0118}{0.6426^3} = 0.0444 \text{ (to 4 d.p.)}$$

iii.) The probability = 
$$\frac{P(3R \text{ and total 21 medium and 3 small})}{P(\text{total 21 medium and 3 small})}$$
$$= \frac{0.0118}{C_{21}^{24} p_m^{21} p_s^3} = 0.9188 \text{ (to 4 d.p.)}$$

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

\*條件概率

┃\* 24個橙有21中3細

Q10.) In a school, A student is defined as 'Good' if he is late for fewer than 2 times in that month. The lateness of Peter in a month follows Po(1.8). In the coming 4 months, the school propose 2 bouns scheme.

#### Proposal 1

Number of month with 'Good'	4	3	2	1	0
Bouns	\$5000	\$2500	\$1500	\$600	\$0

#### Proposal 2

Number of lateness in these 4 months	< 5	otherwise
Bouns	\$8000	\$0

- a.) Which proposal favours to Peter? Explain your answer.
- b.) Given that the number of Peter's early leave in a month follows  $Po(\lambda)$ . Assume whether Peter is late and whether he leaves early are independent event. Given that the sum of his lateness and the number of early leaves in a certain month is 2, the probability he is late for 2 times and does not early leave in that month = 0.36. Find  $\lambda$ .



a.) Let X be random variable of Peter's number of lateness in certain month.

Let G be the event of Peter is defined as 'Good' in certain month.

$$P(G), p_g = P(X < 2) = P(X = 0) + P(X = 1) = e^{-1.8} + e^{-1.8}(1.8)$$
  
= 0.462837

The expected bouns for proposal 1

$$= 5000p_g^4 + 2500C_3^4p_g^3(1-p_g) + 1500C_2^4p_g^2(1-p_g)^2 + 600C_1^4p_g(1-p_g)^3$$
\* 二項分佈: B(4, p<sub>g</sub>)
\* 上項分佈: B(X) =  $\sum_{i=1}^n k_i P(X=k_i)$ 

 $\approx$  \$1491

Also, 
$$4X \sim Po(4 \cdot 1.8 = 7.2)$$

The expected bouns for proposal 2 = 8000P(4X < 5)

$$= 8000e^{-7.2}[1 + 7.2 + \frac{7.2^2}{2!} + \frac{7.2^3}{3!} + \frac{7.2^4}{4!}] \approx $1244$$

- : The expected bouns for proposal 1 > that of proposal 2
- :. Proposal 1 favours to Peter.

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

\* 
$$E(X) = \sum_{i=1}^{n} k_i P(X = k_i)$$

\*比較邊個期望值最大





b.) Let Y be random variable of Peter's number of early leaves in certain month.

Given that  $Y \sim Po(\lambda)$  and P(X = 2 and Y = 0 | X + Y = 2) = 0.36

- $\rightarrow 1.62 = 0.36(0.5\lambda^2 + 1.8\lambda + 1.62) \rightarrow 0.18\lambda^2 + 0.648\lambda 1.0368 = 0$
- $\rightarrow \lambda = 1.2 \ or \ -0.864 \ (rejected)$

#### \*條件概率

- \* 沒有遲到, 2 次早走
- \* 1 次遲到, 1 次早走
- \* 2 次遲到,沒有早走

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

Q11.) Let 
$$f(t) = 60(1 + 10t)e^{-2t}$$
 and  $I = \int_{0.1}^{0.5} f(t)dx$ . There are two method to estimate  $I$ .

M1: By the trapezoidal rule with 4 sub — interval

M2: By replacing  $f(t) = 50(1 + 10t)(1 + 2t)^{-1}$ 

- a.) Find the estimation based on M1 and M2.
- b.) Determine if over estimation or under estimation for M1
- c.) Which method is more accurate? Explain your answer.
- \* 參考課程 2.2, 2.3, 3.2 及 3.3
- a.) Let  $I_1$  be the estimation by M1  $I_2$  be the estimation by M2

$$I_1 = \frac{0.5 - 0.1}{4 \cdot 2} [f(0.1) + 2f(0.2) + 2f(0.3) + 2f(0.4) + f(0.5)]$$
  
= 50.2513 (to 4 d.p.)

\*計算梯形面積的加總



$$I_2 = 50 \int_{0.1}^{0.5} \frac{1+10t}{1+2t} dx = 50 \int_{0.1}^{0.5} \frac{4}{1+2t} dt = 50[5t-2ln(1+2t)]_{0.1}^{0.5}$$
 \* 積分三寶: Partial fraction = 48.9174 (to 4 d.p.)

b.) Consider 
$$f'(t) = 60[10e^{-2t} - 2(1+10t)e^{-2t}]$$
  

$$= 600e^{-2t} - 2f(t)$$

$$\to f''(x) = -1200e^{-2t} - 2f'(t) = -2400e^{-2t} + 4f(t)$$

$$= -2400e^{-2t} + 240(1+10t)e^{-2t}$$

$$= 240(1+10(t-1))e^{-2t}$$

- $\therefore 0.1 \le t \le 0.5 \to -8 \le 1 + 10(t-1) \le -4$
- $\therefore f''(t) < 0, \text{ where } 0.1 \le t \le 0.5$
- $i.e.I_1$  is under estimated
- c.) Since  $I > I_1 > I_2$ ,  $(I_1 \text{ is under} \text{estimated})$ 
  - i.e.  $I_1$  is more accurate than  $I_2$

**Product rule** 

\*個f(t)係凹口向下

- Q12.) The number of bacteria, N(t) (in millions) under controlled condition is recorded.  $Q(t) = \ln r + (\sin 3)t$ , where Q(t) is the room temperture (°C) against time t (in hours) s and r are constant. The slope and the y interception of the linear function are  $-0.1 \ln 9$  and  $\ln 9$  respectively. The experiment start at t = 0 and end at t = 20 Given that  $Q(t) = \ln(\frac{120 3N(t)}{N(t)})$ 
  - a.) Will there are 4 million bacteria in that condition? Explain your answer.
  - b.) Describe how N'(t) varies during the experiment.
  - \* 參考課程 2.1, 2.2, 2.3 及 2.4
  - a.) Obviously, sln3 = -0.1ln9 and  $lnr = ln9 \rightarrow s = -0.2$  and r = 9

Hence, 
$$ln9 - (0.2ln3)t = ln(\frac{120 - 3N(t)}{N(t)})$$
  

$$\rightarrow ln(9 \cdot 3^{-0.2t}) = ln(\frac{120 - 3N(t)}{N(t)})$$

\* 直線方程: y=(斜率)x+(y截距)

\* InA+InB=InAB





$$\rightarrow (3 \cdot 3^{-0.2t} + 1)N(t) = 40 \rightarrow N(t) = \frac{40}{3^{1-0.2t} + 1}$$

Assume  $N(t_0) = 4$ , where  $0 \le t_0 \le 20$ ,

$$N(t_0) = \frac{40}{3^{1-0.2}t_0 + 1} = 4 \to 10 = 3^{1-0.2}t_0 + 1$$

$$\rightarrow 3^2 = 3^{1-0.2t_0} \rightarrow 1 - 0.2t_0 = 2 \rightarrow t_0 = -5 \ (rejected)$$

:. There will not be 4 million bacteria in that condition

b.) Let 
$$y(t) = 3^{1-0.2t} \to ln(y(t)) = (1 - 0.2t)ln3 \to \frac{y'(t)}{y(t)} = -0.2ln3$$

$$\to y'(t) = (-0.2ln3)y(t)$$

Hence, 
$$N(t) = \frac{40}{y(t) + 1} \rightarrow N'(t) = -\frac{40y'(t)}{(y(t) + 1)^2} = \frac{8\ln 3y(t)}{(y(t) + 1)^2}$$

\* Implicit 微分法



$$\to (y(t) + 1)^2 N'(t) = 8 \ln 3y(t)$$

$$\rightarrow 2(y(t) + 1)y'(t)N'(t) + (y(t) + 1)^2N''(t) = 8\ln 3y'(t)$$

$$\rightarrow \frac{16\ln 3y(t)y'(t)}{y(t)+1} + (y(t)+1)^2N''(t) = 8\ln 3y'(t)$$

$$\rightarrow \frac{-3.2(\ln 3)^2[y(t)]^2}{y(t)+1} + (y(t)+1)^2 N''(t) = -1.6(\ln 3)^2 y(t)$$

$$\rightarrow (y(t) + 1)^3 N''(t) = -1.6(\ln 3)^2 y(t)(y(t) + 1) + 3.2(\ln 3)^2 [y(t)]^2$$

$$\rightarrow N''(t) = \frac{1.6(\ln 3)^2 y(t)(y(t) - 1)}{(y(t) + 1)^3}, \text{ where } y(t) > 0$$

When 
$$N''(t) = 0 \rightarrow y(t) = 1 \rightarrow 3^{1-0.2t} = 3^0 \rightarrow t = 5$$

#### \* Product rule

\* 
$$N'(t) = \frac{8\ln 3y(t)}{(y(t)+1)^2}$$

$$* y'(t) = -0.2ln3y(t)$$

\* 搵 turning point = 搵 t<sub>0</sub> 使度 N"(t<sub>0</sub>)=0





	0 < t < 5	t = 5	5 < t < 20
N"(t)	+	0	-
N'(t)	Inc.		Dec.

∴ N'(t) increase from  $0 \le t < 5$ , at max. when t = 5 and then decrease from  $5 < t \le 20$ 

\* 利用表格計算 turning point 附近上升定下降

$$f'(x) > 0 \rightarrow Increasing$$
  
 $f'(x) < 0 \rightarrow Decreasing$