# 深宵教室 - DSE M1 模擬試題解答

# 2012

- Section A
- Section B



Q1.) The coefficient of  $x^2$  of  $e^{-2x}(1 + 3x)^n$  is 62. n = ?

\* 參考課程 1.1 及 3.2

$$e^{-2x}(1+3x)^n = (1-2x+\frac{1}{2}(-2x)^2+\dots)(1+C_1^n(3x)+C_2^n(3x)^2+\dots)$$

The coefficient of  $x^2 = 62$ 

$$\rightarrow C_2^n(9) - 2C_1^n(3) + \frac{4}{2} = 62$$

$$\to \frac{9n(n-1)}{2} - 6n - 60 = 0$$

$$\rightarrow 3n^2 - 7n - 40 = 0$$

$$\rightarrow n = 5 \text{ or } -\frac{8}{3} \text{ (rejected)}$$

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

\* 
$$C_r^n = \frac{n!}{r!(n-r)!}$$
  
 $\rightarrow C_1^n = n \text{ and } C_2^n = \frac{n(n-1)}{2}$ 

Q2.) The rate of change of V,  $\frac{dV}{dt} = \frac{t}{\sqrt{4t+1}}$ , where t = the number of years since the

beginning of 2012. At the beginning of 2012, V = 3. Find the percentage change of V from the beginning of 2012 to the beginning of 2014.

\* 參考課程 2.2, 2.3 及 2.4

$$V = \int \frac{tdt}{\sqrt{4t+1}} = \frac{1}{4} \int \frac{(4t+1)-1}{\sqrt{4t+1}} dt, let \ u = 4t+1 \to du = 4dt$$

$$\to V = \frac{1}{16} \int \frac{u-1}{\sqrt{u}} du = \frac{1}{16} \int (\sqrt{u} - \frac{1}{\sqrt{u}}) du$$

$$\to V = \frac{1}{16} \left[ \frac{2}{3} (4t+1)^{\frac{3}{2}} - 2(4t+1)^{\frac{1}{2}} \right] + C, where \ C \ is \ contant$$

$$\therefore The \ percentage \ change = \frac{V(2) - V(0)}{V(0)} \times 100 \%$$

= 27.7778% (to 4 d.p.)

- \* 積分類似微分的逆函數
- \* 積分代入法

- \* 2014年頭經歷左 2 年
- \* 唔須要揾 C, V(2)-V(0) 會 cancel

Q3.) Let  $P = ae^{\frac{kt}{40}} - 5$ . The following table shows their relationship.

Express ln(P + 5) in term of t. Hence, find a and k, to nearest integer

#### \* 參考課程 1.1 及 3.1

$$ln(P+5) = ln(ae^{\frac{kt}{40}}) \rightarrow ln(P+5) = lna + \frac{k}{40}t$$

Then, consider the following table

$$t$$
 2 4 6 8 10  $ln(P+5)$  2.00 2.06 2.11 2.15 2.20

$$\frac{k}{40} = \frac{5(64.1) - 30(10.52)}{5(220) - (30)^2} = 0.0245 \rightarrow k = 1 \text{ (to nearest integer)}$$

$$lna = \frac{(10.52)(220) - 30(64.1)}{5(220) - (30)^2} = 1.957 \rightarrow a = 7 \text{ (to nearest integer)}$$

\* In(AB)=InA+InB

\* 
$$m = \frac{n\sum x_i y_i - \sum x_i \sum y_i}{n\sum x_i^2 - (\sum x_i)^2}$$

\*  $c = \frac{\sum y_i \sum x_i^2 - \sum x_i \sum x_i y_i}{n\sum x_i^2 - (\sum x_i)^2}$ 

[ $x_i = t_i, y_i = ln(P_i + 5)$ ]

Q4.) 
$$f(x) = (\frac{3x-1}{x-2})^{\frac{1}{3}}$$
, Find  $f'(x)$  and  $f''(3)$ 

\* 參考課程 2.2 及 2.3

$$(x-2)[f(x)]^3 = 3x - 1$$

$$\to \frac{d}{dx}[(x-2)[f(x)]^3] = \frac{d}{dx}(3x-1)$$

$$\rightarrow [f(x)]^3 + 3(x-2)[f(x)]^2 f'(x) = 3$$

$$\Rightarrow f'(x) = \frac{3 - [f(x)]^3}{3(x - 2)[f(x)]^2} = \frac{3 - \frac{3x - 1}{x - 2}}{3(x - 2)(\frac{3x - 1}{x - 2})^{\frac{2}{3}}} = \frac{-5}{3(x - 2)^{\frac{4}{3}}(3x - 1)^{\frac{2}{3}}}$$

\* Implicit 微分法

Product rule 及 chain rule

\* In 微分法

CONT'D



 $ln[f(x)] = \frac{1}{3}ln(\frac{3x-1}{x-2})$ 

\* ln(A/B) = lnA-lnB

\* Implicit 微分法

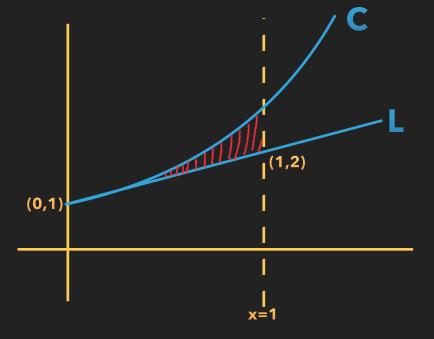
\* Product rule

- Q5.) Let the curve C: y = f(x), where  $f'(x) = e^{2x}$ . Assume a tangent line L touch C at the point A = (0,1). Find the equation of C and L. Hence, find the area of the region bounded by C, L and the line x = 1.
  - \* 參考課程 2.2, 2.3, 2.4 及 2.9

Consider, 
$$f(x) = \int e^{2x} dx = \frac{e^{2x}}{2} + C$$
, where C is constant  
Given that  $f(0) = 1 \to C = \frac{1}{2} \to C$ :  $y = \frac{1}{2}(e^{2x} + 1)$   
Then,  $L: y - 1 = f'(0)(x - 0) \to L: y = x + 1$   
The bounded area  $= \int_0^1 \frac{e^{2x} + 1}{2} dx - \frac{(2+1)(1)}{2}$   
 $= \frac{1}{2} \left[ \frac{e^{2x}}{2} + x \right]_0^1 - \frac{3}{2} = \frac{e^2 - 5}{4}$  unit<sup>2</sup>

\* 積分類似微分的逆函數

\*直線方程:點斜式



- Q6.) The weight (kg) of students in school follows normal distribution with the mean = 67kg and standard deviation = 15kg. The 36 random students area selected.
  - a.) Find the probability that the sample mean is over 70kg.
  - b.) Given that there are 9 students like basketball. Find the 95 % confidence interval for the proportion of the students like basketball.
- \* 參考課程 4.3, 4.5, 4.6 及 4.7
- (a.) Let X be the random variable of the weights of selected students.  $* \blacksquare E(\frac{\sum_{i=1}^{n} X_i}{\sum_{i=1}^{n} E(X_i)} = E(X)$

$$\bar{X} = \frac{\sum_{i=1}^{36} X_i}{36}$$
, Given that  $X_i \sim (67, 15^2) \to \bar{X} \sim N(67, \frac{15^2}{36})$   
 $P(\bar{X} > 70) = P(\frac{\bar{X} - 67}{15/\sqrt{36}} > \frac{70 - 67}{15/\sqrt{36}}) = P(Z > 1.2) = 0.1151$ 

$$P(\bar{X} > 70) = P(\frac{X - 67}{15/\sqrt{36}} > \frac{70 - 67}{15/\sqrt{36}}) = P(Z > 1.2) = 0.1151$$

b.) Let  $p_s$  be the proportion of the sample students like basketball. p be the proportion of the students like basketball.

\* 先計算 Z ~ N(0,1), 再對表





Given that 
$$p_S = \frac{9}{36} = 0.25$$

$$For 95 \% C.I., P(-\alpha < \frac{p_s - p}{\sqrt{p_s(1 - p_s)/36}} < \alpha) = 95 \% \rightarrow \alpha = 1.96$$
\* 當樣本足夠大, 可用樣本標準

$$\rightarrow p = (p_s - 1.96 \cdot \frac{\sqrt{p_s(1 - p_s)}}{6}, p_s + 1.96 \cdot \frac{\sqrt{p_s(1 - p_s)}}{6})$$

$$\rightarrow p = (0.1085, 0.3915) (to 4 d.p.)$$

\* 
$$B(36, p) \to N(p, \frac{p(1-p)}{36}$$

\* 當樣本足夠大, 可用樣本標準差

- Q7.) The number of goal of a randomly selected match of a team follow Possion Distribution,  $X \sim Po(\lambda)$ . Given that the probability of no goal by the team in a match = 0.1653.
  - (a.)  $\lambda = ?$ , to 1 decimal place
  - b.) Find the probability that the team score less than 3.
  - c.) Given that the number of goals by the team in any 2 matches is independent. Find the probability the total goals by the team of two matches is less than 3.

#### \* 參考課程 4.3 及 4.4

a.) 
$$P(X = 0) = e^{-\lambda} \rightarrow e^{-\lambda} = 0.1653 \rightarrow \lambda = 1.8 \text{ (to 1 d.p.)}$$

b.) 
$$P(X < 3) = P(X = 0) + P(X = 1) + P(X = 2)$$

$$= e^{-1.8} + \frac{e^{-1.8}(1.8)}{1!} + \frac{e^{-1.8}(1.8)^2}{2!} = 0.7306 (to 4 d.p.)$$

c.) 
$$X_1 + X_2 \sim Po(2\lambda) \sim Po(3.6)$$
, similarly in b.) with  $\lambda = 3.6$   
 $P(X_1 + X_2 < 3) = 0.3027$  (to 4 d.p.)

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

\* 因為獨立事件, E(X+Y)=E(X)+E(Y)
Var(X+Y)=Var(X)+Var(Y)

Q8.) Let X be the discrete random vaiablr with E(X) = 5.5 and

$$k$$
 1 3 4 6 9 13  $P(X = k)$  0.1  $a$  0.25 0.15  $b$  0.05

- a.) Find a and b
- b.) Assume F be event  $X \ge 4$  while G be event of X < 8. Find  $P(F \cap G)$ . Are F and G independent events? Explain your answer.
- \* 參考課程 4.1, 4.2, 4.3 及 4.4

a.) 
$$\sum_{i=1}^{6} P(X = k_i) = 1 \text{ and } \sum_{i=1}^{6} k_i P(X = k_i) = 5.5$$

$$\rightarrow a + b = 0.45$$
 and  $a + 3b = 0.95 \rightarrow a = 0.2$  and  $b = 0.25$ 

b.) 
$$P(F \cap G) = P(4 \le X < 8) = 0.25 + 0.15 = 0.4$$

Consider, 
$$P(F)P(G) = P(X \ge 4)P(X < 8)$$
  
=  $(0.25 + 0.15 + 0.25 + 0.05)(0.1 + 0.2 + 0.25 + 0.15) = 0.49$   
 $\neq P(F \cap G)$ 

:. F and G are not independent

\*用消去法整走 a 搵 b, 再代入揾 a

\* 如果獨立事件, P(A & B)=P(A)P(B)

- Q9.) Given that the test score of student have revised follow  $N(59, 10^2)$  while that of student have not revised follow  $N(35.2, 12^2)$ . The passing score for the test is 43. There is 73 % have revised.
  - a.) Find the probability that randomly selected student pass the test.
  - b.) Find the probability student have not revised given that he passes the test.
  - c.) 10 randomly selected students pass the test. Find the probability there are exactly 4 of them had not revised.

#### \* 參考課程 4.2 及 4.5

a.) Let  $X_1$  be the ramdom variable of test score by not revised student  $X_2$  be the ramdom variable of test score by revised student

$$P(Pass) = 0.27P(X_1 \ge 43) + 0.73P(X_2 \ge 43)$$
  
= 0.27(0.2578) + 0.73(0.9452) = 0.759602

b.)  $P(student\ not\ revised\ |\ he\ pass) = \frac{P(student\ not\ revised\ and\ pass)}{P(pass)}$ 

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





$$= \frac{0.27(0.2578)}{0.759602} = 0.0916 (to 4 d.p.)$$

c.) Consider,  $Y \sim B(10, 0.0916)$ 

The probability = 
$$P(Y = 4) = C_4^{10}(0.0916)^4(1 - 0.0916)^6$$
  
= 0.0083 (to 4 d . p.)

\* 二項分佈

Q10.) Let 
$$I = \int_{1}^{4} \frac{1}{\sqrt{t}} e^{\frac{-t}{2}} dt$$

- a.) Estimate I by trapezoidal rule with 6 sub interval. Is the result over estimated? Explain your answer.
- b.) Hence, by the a.) result, show that  $\pi < 3.25$
- \* 參考課程 2.8, 3.3 及 4.5

a.) Let 
$$f(t) = \frac{1}{\sqrt{t}}e^{\frac{-t}{2}}$$
, the interval  $= \frac{4-1}{6} = 0.5$ 

$$I \approx \frac{0.5}{2} [f(1) + 2f(1.5) + 2(2) + 2(2.5) + 2(3) + 2(3.5) + f(4)]$$

$$= 0.6020 (to 4.d. p.)$$

= 0.6929 (to 4 d.p.)

Consider, 
$$t[f(t)]^2 = e^{-t} \rightarrow [f(t)]^2 + t2f(t)f'(t) = -e^{-t}$$

\*計算梯形面積的加總

\* Implicit 微分法





$$\to [f(t)]^2 + t2f(t)f'(t) = -t[f(t)]^2$$

$$\rightarrow 2f'(t) = -(1+t^{-1})f(t)$$

$$\to f''(t) = 0.5 \cdot [-(1+t^{-1})f'(t) + t^{-2}f(t)]$$

: 
$$for 1 \le t \le 4, f(t) > 0 \ and f'(t) < 0$$

f''(t) > 0, The result is over – estimated.

b.) 
$$I = \int_{1}^{2} \frac{1}{x} e^{\frac{-x^2}{2}} d(x^2)$$
, with  $t = x^2$   

$$= 2 \int_{1}^{2} e^{\frac{-x^2}{2}} dx = 2\sqrt{2\pi} \cdot \frac{1}{\sqrt{2\pi}} \int_{1}^{2} e^{\frac{-x^2}{2}} dx = 2\sqrt{2\pi}(0.1359)$$

- : The result is over estimated.
- $I < 0.6929 \to 8\pi (0.1359)^2 < (0.6929)^2$   $\to \pi < 3.25$

- \*個f(t)係concave upward
- \*用積分代入法, t=x²
- \* 定積分代入耍改範圍
- \* 用Normal Distribution 表搵面積

Q11.) Assume the rate of change of R,

$$\frac{dR}{dt} = \frac{a(30-t)+10}{(t-35)^2+b}, \text{ where } 0 \le t \le T \text{ is the number of days since the start, } a,b,T \in \mathbb{Z}^+$$

Given that R value increase at start and then the greatest value of 6 units at t = 35 and then decrease to the value at t = 0 when t = T. Also, the rate of decrease from

$$t = 40 \text{ to } t = 41 \text{ is } \ln \frac{61}{50} \text{ unit.}$$

- a.) Find a, b, T, and express R in term of t.
- b.) For  $0 \le t \le 35$ , when will the rate of change of R attain the greatest?
- \* 參考課程 2.3, 2.4, 2.6 及 2.7

$$(a.) \frac{dR}{dt}|_{t=35} = 0 \to -5a + 10 = 0 \to a = 2$$

Consider, 
$$R(t) = \int \frac{2(30-t)+10}{(t-35)^2+b} dt$$
  

$$= \int -\frac{2(t-35)}{(t-35)^2+b} dt$$

$$= \int -\frac{d[(t-35)^2+b]}{(t-35)^2+b}$$

$$= -\ln|(t-35)^2 + b| + C$$
, where C is constant.

Given that 
$$R(T) = R(0)$$
,  $R(40) - R(41) = \ln \frac{61}{50}$  and  $R(35) = 6$ 

$$R(T) = R(0) \to \ln|(T - 35)^2 + b| = \ln|(35)^2 + b|$$

\*  $f'(t_0) = 0$  當  $t = t_0$  係 turning point

\* 積分類似微分的逆函數

| \* | 用積分代入法

$$\rightarrow (T-35)^2 = 35^2 \rightarrow T = 70 \text{ or } 0 \text{ (rejected)}$$

$$i.e.T = 70$$

$$R(40) - R(41) = \ln \frac{61}{50} \to \ln \left| \frac{36+b}{25+b} \right| = \ln \frac{61}{50}$$
$$\to \frac{36+b}{25+b} = \frac{61}{50} \to b = 25$$

$$R(35) = 6 \rightarrow C = ln25 + 6$$

$$i.e.R(t) = -ln | (t-35)^2 + 25 | + ln + 25 + 6$$

b.) 
$$R'(t) = -\frac{2(t-35)}{(t-35)^2+25} \rightarrow [(t-35)^2+25]R'(t) = -2(t-35)$$

$$\rightarrow 2(t-35)R'(t) + [(t-35)^2 + 25]R''(t) = -2$$

Let 
$$t_0 \in \mathbb{R}$$
 such that  $R''(t_0) = 0$ 

\* InA - InB = InA/B

- \*要搵 Rate of change 的最大值
- \* Implicit 微分法
- \* 搵 turning point = 搵 to 使度 R''(to)=0

Then 
$$2(t_0 - 35)R'(t_0) = -2 \rightarrow 2(t_0 - 35) \frac{2(t_0 - 35)}{(t_0 - 35)^2 + 25} = 2$$
  
Let  $u = t - 35$ ,  $\rightarrow 4u^2 = 2(u^2 + 25) \rightarrow u^2 = 25$   
 $i.e. t - 35 = \pm 5 \rightarrow t = 30 \text{ or } 40 \text{ (rejected, } 0 \le t \le 35)$ 

	0 < t < 30	t =30	30 < t < 35
R"(t)	+	0	-
R'(t)	Increasing		Decreasing

:. The rate of change of R attain the greatest when t = 30

### \*利用表格計算 turning pt. 附近情況

$$f'(x) > 0 \rightarrow increasing$$
  
 $f'(x) < 0 \rightarrow decreasing$ 

Q12.) Given that the waiting time (in minutes) of a randomly selected person in a queue follow a normal distribution with mean =  $\mu$  and standard deviation = 9.

A size 16 random sample is conducted to study the  $\mu$  with the following waiting record

- 56 36 48 63 57 41 50 43
- 56 55 62 46 55 69 38 50
- a.) Find the 90% confidence interval of  $\mu$
- b.) Find the min . sample size for the width of 90 % confidence interval of  $\mu$  less than 6 minutes .
- c.) Suppose  $\mu = 51.5$ . Person waits more than 65 minutes in the queue will be angry.
  - i.) Find the probability that there is less than 2 people are angry within 10 randomly selected people in the queue.
  - ii.) Find the probability that the  $5^{th}$  person is angry for the  $20^{th}$  person in the queue.

<sup>\*</sup> 參考課程 4.4, 4.5, 4.6 及 4.7

a.) Let  $\bar{X}$  be the sample mean of the study.

$$\bar{X} = \frac{\sum_{i=1}^{16} X_i}{16}$$
, where  $X_i$  is the sample data

$$\rightarrow \bar{X} = 51.5625 \ minutes$$

$$\therefore 90 \% C.I. for \mu = (\bar{X} - 1.645) \cdot \frac{9}{\sqrt{16}}, \bar{X} + 1.645 \cdot \frac{9}{\sqrt{16}})$$
$$= (47.86125, 55.26375)$$

b.) Let the sample size be n

The width of the interval = 
$$2 \cdot 1.645 \cdot \frac{9}{\sqrt{n}} < 6 \rightarrow n > 24.35$$

 $\therefore$  The min. sample size = 25

\* 90% 置信區間



ci.) Let X be the random variable of the waiting time of a randomly selected person from the queue

$$P(Person Angry) = P(X > 65) = P(Z > \frac{65 - 51.5}{9})$$
$$= P(Z > 1.5) = 0.0668$$

Consider the random variable,  $Y \sim B(10, 0.0668)$ 

The probability = 
$$P(Y = 0) + P(Y = 1)$$
  
=  $(1 - 0.0668)^{10} + C_1^{10}(0.0668)(1 - 0.0668)^9$   
=  $0.8594$  (to 4 d.p.)

ii.) The probability = 
$$(0.0668) \cdot C_4^{19} (0.0668)^4 (1 - 0.0668)^{15}$$
  
=  $0.0018$  (to 4 d.p.)

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

\*頭 19 個有 4 個 angry,第 20 個 angry

- Q13.) Given that number of drunk driver found in a test follows Possion Distribution with the mean = 2.3 person
  - a.) Find the probability that at least 2 drunk driver found in a test.
  - b.) Find the probability more than not more than 4 drunk drivers are found in the test, given that there are at least 2 drunk drivers are found in the test.
  - c.) 3 numbers of test are conducted. Given that those testes are independent.
    - i.) Find the porobability that the  $3^{rd}$  test is the first test have at least 2 drunk drivers found.
    - ii.) Find the probability that there is at least 2 drunk drivers found in each test with total 10 drunk drivers found in 3 test.
  - \* 參考課程 4.3 及 4.4
- a.) Let  $X \sim Po(2.3)$  be the random variable of the drunk drivers found

$$P(X \ge 2) = 1 - P(X = 0) - P(X = 1) = 1 - e^{-2.3} - e^{-2.3}(2.3)$$
$$= 0.6691 (to 4 d.p.)$$

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

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





b.) 
$$P(X \le 4 \mid X \ge 2) = \frac{P(2 \le X \le 4)}{P(X \ge 2)} = \frac{P(X = 2) + P(X = 3) + P(X = 4)}{P(X \ge 2)}$$

$$= \frac{\frac{e^{-2.3}(2.3)^2}{2!} + \frac{e^{-2.3}(2.3)^3}{3!} + \frac{e^{-2.3}(2.3)^4}{4!}}{0.6691}$$

c.) Let  $X_1, X_2, X_3$  be the random variable of drunk drivers found on each 3 tests.

= 0.8748 (to 4 d.p.)

- i.) The probability =  $P(X_1 < 2)P(X_2 < 2)P(X_3 \ge 2)$  $= (1 - 0.6691)^{2}(0.6691) = 0.0732$  (to 4 d.p.)
- ii.) The probability =  $C_2^3 P(X=2)^2 P(X=6) + P_1^3 P(X=3) P(X=4) P(X=5)$  \* 列舉所有可能性  $+C_{2}^{3}P(X=4)^{2}P(X=2) + C_{2}^{3}P(X=3)^{2}P(X=4)$ = 0.0471 (to 4 d.p.)

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

\*A同B獨立, P(A and B)=P(A)P(B)