深宵教室 - DSE M1 模擬試題解答

2020

- Section A
- Section B



Q1.) Let X be discrete random vaiable, where a and p are constant, p > 0

Given that $Var(2X + a^2) = 8E(aX - 1)$, find a and p.

* 參考課程 4.1, 4.3 及 4.4

$$1 - 4p + ap + p = 1 \rightarrow p(a - 3) = 0 \rightarrow a = 3$$

$$E(X) = 0 \cdot (1 - 4p) + 1 \cdot ap + 2 \cdot p = p(a + 2) = 5p$$

$$E(X^{2}) = 0^{2} \cdot (1 - 4p) + 1^{2} \cdot ap + 2^{2} \cdot p = p(a + 4) = 7p$$

$$Var(X) = E(X^{2}) - [E(X)]^{2} = 7p - 25p^{2}$$
Given that $Var(2X + 9) = 8E(3X - 1) \rightarrow 4Var(X) = 8[3E(X) - 1]$

$$\rightarrow 4[7p - 25p^{2}] = 8[3 \cdot 5p - 1] \rightarrow 25p^{2} + 23p - 2 = 0$$

$$\rightarrow p = 0.08 \text{ or } -1 \text{ (rejected)}$$

*機率總加 = 1

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

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

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

$$Var(aX + b) = a^2 Var(X)$$

- Q2.) Given that the probability of there is a dirt on a page of a photocopy = 0.2. Considering a document with 6 pages to be photocopied.
 - a.) Find the probability there is a dirt on the document.
 - b.) If there is fewer than 3 pages have dirt in the copy, the copy will be accepted.
 - i.) Find the probability the copy is acceptable.
 - ii.) Find the expected number of accepted copy between the first unaccepted copy to the next unaccepeted copy if the first copy is unacceptable.

* 參考課程 4.4

a.) Let X be the random variable of the number of pages have dirt $\rightarrow X \sim B(6, 0.2)$

$$P(X \ge 1) = 1 - P(X = 0) = 1 - [1 - 0.2]^6 = 0.737856$$

bi.) Let B be the event of X < 3

$$P(B) = P(X = 0) + P(X = 1) + P(X = 2)$$

$$= (1 - 0.2)^{6} + C_{1}^{6}(0.2)(1 - 0.2)^{5} + C_{2}^{6}(0.2)^{2}(1 - 0.2)^{4}$$

$$= 0.90112$$

bii.) The expected number =
$$\frac{1}{1 - 0.90112} - 1 = 9.1133$$
 (to 4 d.p.)

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

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

- Q3.) Let A and B be the event such that $P(B|A) = \frac{1}{2}$ and $P(B) = \frac{1}{3} + P(A)$ where X' is the complementary event of X, Suppose $P(A' \cap B) = kP(A)$, where k is constant.
 - a.) Prove $k \neq 0.5$
 - b.) Is A and B are mutually exclusive? Explain your answer.
 - c.) Is A and B are independent? Explain your answer.
 - * 參考課程 4.1 及 4.2

a.)
$$P(A' \cap B) = P(A' | B)P(B) = [1 - P(A | B)]P(B)$$

$$= [1 - \frac{P(B | A)P(A)}{P(B)}]P(B)$$

$$\to kP(A) = \frac{1}{3} + P(A) - \frac{1}{2}P(A) \to (k - \frac{1}{2})P(A) = \frac{1}{3}$$

$$\therefore k \neq 0.5$$

b.)
$$P(A) = \frac{2}{3(2k-1)}$$
 and $P(B) = \frac{1}{3} + P(A) = \frac{2k+1}{3(2k-1)}$

* P(Not A) = 1 - P(A)
 * P(A & B)=P(A|B)P(B)=P(B|A)P(A)





$$P(A \cap B) = P(B|A)P(A) = \frac{1}{3(2k-1)} \neq 0$$

:. A and B are not mutually exclusive

c.)
$$P(A)P(B) = \frac{2(2k+1)}{9(2k-1)^2}$$

If A and B are independent, then

$$\frac{2(2k+1)}{9(2k-1)^2} = \frac{1}{3(2k-1)} \to 2(2k+1) = 3(2k-1)$$

$$\to k = \frac{5}{2}$$

$$\therefore A \text{ and } B \text{ are independent if } k = \frac{5}{2}$$

- * P(A & B)=P(A|B)P(B)=P(B|A)P(A)
- * 如果 mutually exclusive, P(A and B) = 0

* 如果獨立事件, P(A & B)=P(A)P(B)

- Q4.) Peter wants to estimate the proportion p of the Youtuber in school. Given that there are 441 Youtubers in 841 randomly selected students in school.
 - a.) Find the 95% confidence interval for p.
 - b.) The width of $\beta\%$ confidence interval for p=0.088. Find β (to nearest integer)
- * 參考課程 4.6 及 4.7
- a.) The sample proportion, $p_s = \frac{441}{841}$

The 95 % C.I. for
$$p = (p_s - 1.96\sqrt{\frac{p_s(1 - p_s)}{841}}, p_s + 1.96\sqrt{\frac{p_s(1 - p_s)}{841}})$$

= (0.4906, 0.5581) (to 4 d.p.)

b.) Let α be a value such that $P(-\alpha < Z < \alpha) = \beta\%$, then

$$2 \cdot \alpha \cdot \sqrt{\frac{p_s(1-p_s)}{841}} = 0.088 \rightarrow \alpha = 2.555 \rightarrow \beta = 99$$
 (to nearest integer) *對表搵答案

Q5.) Let $f(x) = (1 + ke^x)^3$. If the constant term of f(x) = 27, find the coefficient of x^2 .

* 參考課程 1.1 及 3.2

$$f(x) = 1 + 3ke^{x} + 3k^{2}e^{2x} + k^{3}e^{3x}$$

$$= (1 + 3k(1 + x + \frac{x^{2}}{2} + \dots) + 3k^{2}(1 + 2x + \frac{(2x)^{2}}{2} + \dots)$$

$$+ k^{3}(1 + 3x + \frac{(3x)^{2}}{2} + \dots))$$

Given that the constant term of $f(x) = 1 + 3k + 3k^2 + k^3 = 27$ $\rightarrow (k+1)^3 = 3^3 \rightarrow k = 2$

:. The coefficient of
$$x^2 = 3k \cdot \frac{1}{2} + 3k^2 \cdot \frac{2^2}{2} + k^3 \cdot \frac{3^2}{2} = 63$$

- Q6.) Let $f(x) = x + 5x^{-1} + \ln x^4$, for $x \neq 0$.
 - a.) Is the min. value of f(x) > the max. value of f(x)? Explain your answer.
 - b.) Find 2 horizontal tangents of the curve, C: y = f(x).
- * 參考課程 2.2, 2.4, 2.8 及 2.9

a.)
$$f'(x) = 1 - 5x^{-2} + 4x^{-1}$$

Let x_0 be a non – zero real number such that $f'(x_0) = 0$
 $\rightarrow 1 - 5x_0^{-2} + 4x_0^{-1} = 0 \rightarrow x_0^2 + 4x_0 - 5 = 0$
 $\rightarrow x_0 = -5 \text{ or } 1$

	x < -5	x = -5	-5 < x < 0	0 < x < 1	x = 1	x > 1
f'(x)	-	0	+	-	0	+
f(x)	Dec.		Inc.	Dec.		Inc.

Hence, the max. valve = f(-5) = 4ln5 - 6the min. valve = f(1) = 6

:. The min. value > the max. value

- $* lnx^n = nlnx$
- * 搵 turning point = 搵 x₀ 使度 f'(x₀)=0
- * 利用表格計算 turning point 附近上升定下降

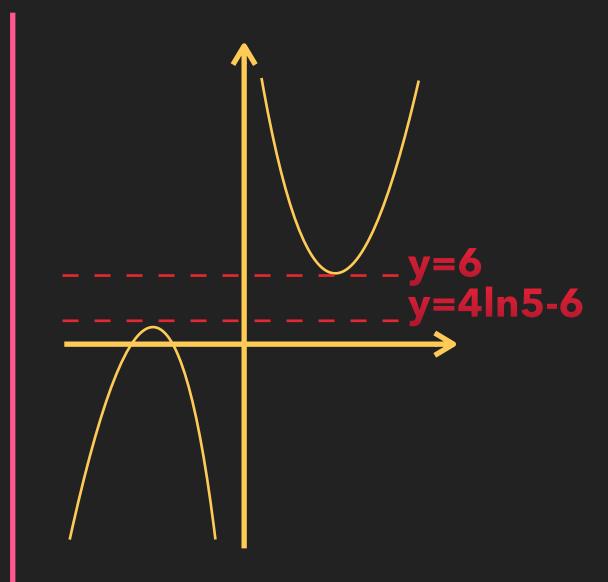
$$f'(x) > 0 \rightarrow Increasing$$

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





b.) The horizontal tangents are, $y = \overline{f(-5)}$ and $y = \overline{f(1)}$ $\rightarrow y = 4\ln 5 - 6$ and y = 6



Q7.) Let Vcm^3 and rcm be the volume and radius of a circular cylinder respectively. Given that the totla surface area of that cylinder = $486\pi cm^2$. Find $\frac{dV}{dr}$ and justify if the volume exceed $5000cm^3$.

* 參考課程 2.2 及 2.3

Let S be the total surface area of the cylinder in cm² h be the height of the cylinder in cm

$$S = 2\pi rh + 2\pi r^2 \text{ and } V = \pi r^2 h \to S = \frac{2V}{r} + 2\pi r^2$$

$$\rightarrow 243\pi = \frac{V}{r} + \pi r^2$$

Hence,
$$0 = \frac{dV}{dr} \cdot \frac{1}{r} - \frac{V}{r^2} + 2\pi r \rightarrow \frac{dV}{dr} = 243\pi - 3\pi r^2$$

= $3\pi (81 - r^2)$

- * 圓柱體表面面積=曲面面積+兩個圓面積
- *圓柱體體積=圓面積×高

* 用 Product rule





Obviously, when
$$r = 9$$
, $\frac{dV}{dr} = 0$, where $r > 0$

	0 < r < 9	r = 9	r > 9
V'(r)	+	0	-
V(r)	lnc.		Dec.

Hence, the max. value of
$$V = 9[243\pi - \pi(9)^2]$$

 $\approx 4581 < 5000$

:. The volume does not exceed 5000cm³

- * 搵 turning point = 搵 x₀ 使度 f'(x₀)=0
- * 利用表格計算 turning point 附近上升定下降

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

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

Q8.) Let the curve $C: y = f(x), f(x) = xe^{mx}$, where m is non – zero constant Find m if the area of the region bounded by C, x - axis, and x = 1 is $\frac{1}{a}$

* 參考課程 2.8 及 2.9

To find the x – interception of C, consider $f(x) = 0 \rightarrow x = 0$

 \therefore The x – interception is 0

Let
$$h(x) = e^{mx} \rightarrow lnh(x) = mx \rightarrow h'(x) = mh(x)$$

Hence,
$$\frac{1}{m} = \int_0^1 x h(x) dx = \int_0^1 x d\left[\frac{h(x)}{m}\right] \to 1 = \left[xh(x)\right]_0^1 - \int_0^1 h(x) dx$$

$$\to 1 = \left[xh(x) - \frac{h(x)}{m}\right]_0^1 = e^m - \frac{e^m}{m} + \frac{1}{m} \to 1 - \frac{1}{m} = e^m(1 - \frac{1}{m})$$

$$\rightarrow (1 - \frac{1}{m})(1 - e^m) = 0 \rightarrow m = 1 \text{ or } 0 \text{ (rejected)}$$

* In 微分法

★ 積分三寶: Integration by part

*面積分母不能是0

- Q9.) Peter leaves home at 7:10am and walks to train station to catch train. The time taken for Peter's walk follows $N(15, 2^2)$ in minutes. There are two trains departing at 7:23am and 7:30 respectively. Given Peter catches the eariest departing train when he arrives.
 - a.) Find the probability Peter catches the train departing at 7:23am on a certain day.
 - b.) Find the probability Peter catches the train departing at 7:30am on a certain day.
 - c.) Everyday, John walks to the same train station to catch train. He catches the eariest departing train when he arrives. The probability of he catches the train at 7:23am and at 7:30am are 0.3015 and 0.6328 respectively.
 - i.) Find the probability the 4^{th} day in a week is 2^{nd} time they catch the same train.
 - ii.) Given they catch the same train on 2 certain day. Find the probability they catch the train departing at 7:30am on these 2 days.
 - iii.) Given they catch the same train on 4 certain day. Find the probability they catch the train departing at 7:23am on at least 1 of these 4 days.
 - iv.) What is the latest time for Peter to leave home if he have a higher chance to catch the train departing at 7:23am than that of John? Give your answer to nearest minute.





a.) Let T be the random variable of the time taken for Peter's walk.

The probability =
$$P(T < 13) = P(Z < \frac{13 - 15}{2}) = P(Z < -1)$$

= 0.1587

b.) The probability =
$$P(13 < T < 20) = P(\frac{13 - 15}{2} < Z < \frac{20 - 15}{2})$$

= $P(-1 < Z < 2.5) = 0.8351$

ci.) Let p be the probability they catch the same train on a certain day

$$p = P(T < 13) \cdot 0.3015 + P(13 < T < 20) \cdot 0.6328 = 0.576299$$

The required probability =
$$C_1^3 p(1-p)^2 \cdot p = 0.1789$$
 (to 4 d.p.)

ii.) The required probability =
$$\frac{[P(13 < T < 20) \cdot 0.6328]^2}{p^2}$$
$$= 0.8408 (to 4 d.p.)$$

* 先計算 Z ~ N(0,1), 再對表

- * Peter 同 John 搭 7:23
- * Peter 同 John 搭 7:30
- * $P(X = k) = C_k^n p^k (1 p)^{n-k}$ 3日有1日同車
- * 第四日第2次同車
- *條件概率

CONT'D



iii.) The required probability

$$= \frac{p^4 - [P(13 < T < 20) \cdot 0.6328]^4}{p^4}$$
$$= 0.2927 (to 4 d.p.)$$

iv.) Let the minutes for Peter's walk, $T' \sim N(M, 2^2)$

$$P(T' < 13) > 0.3015 \rightarrow P(Z < \frac{13 - M}{2}) > 0.3015$$

 $\rightarrow \frac{13 - M}{2} > -0.52$
 $\rightarrow M < 14.04$

:. The latest time for Peter leave home = 7:09am

* Peter 須加快平均步速去追火車

* 7:23am - 14 分鐘

Q10.) A man throw a fair die 4 times and he gets points as follow:

Die result	1	2	3	4	5	6
Points recieved	10	10	10	25	50	25

- a.) Find the probability he gets total 200 points
- b.) Find the probability he gets total not less than 150 points
- c.) If he gets total less than 150 points, he can join the game. He need to press the button 3 times. A number of balls will show up on the screen for each button pressed. If there are 1 to 4 balls, the result is 'Good', 5 balls is 'Excellence', otherwise, 'Fair'. He can have a cup if he gets 1 'Excellence' and 2 'Good', a backpack if for 2 'Excellence' and 1 'Good', and a car for 3 'Excellence'. If he cannot join the next game, he can have a lucky draw with 0.01 chance to win a cup. Find the probability that;
 - i.) He win a backpack.
 - ii.) He win a car given that he join the game and win a prize.
 - iii.) He cannot join the game given that he win a cup.



- a.) The required probability = $(\frac{1}{6})^4 = \frac{1}{1296}$
- b.) The required probability = $\frac{1}{1296} + C_3^4 (\frac{1}{6})^3 (\frac{5}{6}) + C_2^4 (\frac{1}{6})^2 (\frac{2}{6})^2$
- ci.) Let N be the random variable of the numbers of balls shown up for each button $\sim Po(5)$, BP be the event he win a backpack

Let
$$p_e = P(N=5) = \frac{e^{-5}5^5}{5!}$$

Let
$$p_e = P(N = 5) = \frac{e^{-5}5^5}{5!}$$

$$p_g = P(1 \le N \le 4) = e^{-5}(5 + \frac{5^2}{2!} + \frac{5^3}{3!} + \frac{5^4}{4!})$$

$$P(BP) = \frac{5}{144} \cdot C_2^3 p_e^2 p_g = 0.0014 (to 4 d.p.)$$

- * 4 次每次要 50 分
- 4次有 3次 50分
- 4次有 2次 50分 及 2次 25分

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

- 2個 Excellence 及 1個 Good





ii.) Let CUP be the event he win a cup and join the game CAR be the event he win a car

$$P(CUP) = \frac{5}{144} \cdot C_1^3 p_e p_g^2$$
 and $P(CAR) = \frac{5}{144} \cdot p_e^3$

The required probability =
$$\frac{P(CAR)}{P(CAR \cap CUP \cap BP)}$$

$$= \frac{p_e^3}{p_e^3 + C_1^3 p_e p_g^2 + C_2^3 p_e^2 p_g} = \frac{p_e^3}{(p_e + p_g)^3 - p_g^3} = 0.0374 \text{ (to 4 d.p.)}$$

iii.) The required probability =
$$\frac{(1 - \frac{5}{144}) \cdot 0.01}{(1 - \frac{5}{144}) \cdot 0.01 + P(CUP)}$$
$$= 0.7373 (to 4 d.p.)$$

- * 2個Good及1個Excellence
- * 3 個 Excellence
- *條件概率

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

*條件概率

- Q11.) The rate of change of the number of adults (x10³ per month) visiting the mall is $A(t) = 5ln(t^2 8t + 20)$, where t is the number of months elapsed since the mall opening.
 - a.) Find the estimation of the total visiting number of the adults by trapezoidal rule with 5 sub intervals for first 2 months. Determine if the the estimation is over estimated.
 - b.) The rate of change of the number of children (x10³ per month) visiting mall is $B(t) = 3^{2t+2}(1+3^{2t})^{-1}$, where t is the number of months elapsed since the mall opening.
 - i.) Find the total visiting number of the children for first 2 months.
 - ii.) Does the difference of the total number of adults and that of children exceed 40 % of the total number of adults for the first 2 months? Explain your answer.

* 參考課程 2.2, 2.3, 3.2 及 3.3

a.) Let
$$I'_1$$
 be the estimation of $I_1 = \int_0^2 A(t)dt$ (in 10^3)
$$I'_1 = \frac{2-0}{5\cdot 2}[A(0) + 2A(0.4) + 2A(0.8) + 2A(1.2) + 2A(1.6) + A(2)]$$

$$= 25.5486x10^3 \text{ (to 4 d.p.)}$$

*計算梯形面積的加總





Consider
$$A'(t) = \frac{10(t-4)}{t^2 - 8t + 20} = \frac{10(t-4)}{(t-4)^2 + 4}$$

$$\Rightarrow A''(t) = \frac{10}{(t-4)^2 + 4} - \frac{20(t-4)^2}{[(t-4)^2 + 4)]^2}$$

$$= \frac{10[4 - (t-4)^2]}{[(t-4)^2 + 4)]^2} = \frac{10(6-t)(t-2)}{[(t-4)^2 + 4)]^2} < 0, \text{ for } 0 \le t \le 2$$
* Product rule + Chain

 $i.e.I'_1$ is under — estimated

b.) Let
$$I_2 = \int_0^2 B(t)dt = \int_0^2 \frac{3^{2t+2}}{1+3^{2t}}dt = 9\int_0^2 \frac{9^t}{1+9^t}dt$$

Let
$$y = 9^t \rightarrow lny = tln9 \rightarrow dy = y \cdot ln9 \cdot dt$$

$$\rightarrow I_2 = \frac{9}{\ln 9} \int_{1}^{81} \frac{1}{1+y} dy = \frac{9}{\ln 9} [\ln(1+y)]_1^{81} = \frac{9\ln 41}{\ln 9}$$

* Chain rule

Product rule + Chain rule

*
$$a^2 - b^2 = (a+b)(a-b)$$

*個A(t)係凹口向下

* 積分三寶: 積分代入

* 定積分代入耍改範圍





 \therefore Total visiting number of the children for first 2 months = $9log_941x10^3$

$$*\frac{log_c a}{log_c b} = log_b a$$

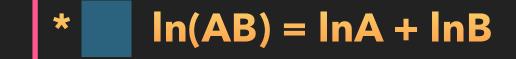
c.) Consider
$$\left|\frac{I_1 - I_2}{I_1}\right| = \left|1 - \frac{I_2}{I_1}\right| > \left|1 - \frac{I_2}{I_1'}\right| \approx 59\%$$
, where $I_1' < I_1$

:. The difference exceed 40 % of total number of adults

- Q12.) Given that $P = \frac{32}{a^{5+bt} + 8}$, where a and $b \in \mathbb{R}$, $t \ge 0$
 - a.) Express $ln(\frac{32}{p} 8)$ as a linear function of t
 - b.) Given that the linear function in a.) passing through (1,ln2) and (0,ln32). Find a, b, P'(t) and P''(t)
 - c.) Find P for t tends to infinity and the value of P when P'(t) attain to its greatest value.
 - * 參考課程 2.1, 2.2, 2.3, 2.4 及 3.1

a.)
$$ln(\frac{32}{P} - 8) = ln(a^{5+bt}) = 5lna + blna \cdot t$$

- b.) Given that the function passing through $(1,\ln 2)$ and $(0,\ln 32)$ * 直線方程, y = (斜率)x + (y-intercept)
 - $\rightarrow 5lna = ln32 \ and \ (5+b)lna = ln2$
 - $\rightarrow a = 2$ and b = -4







Hence,
$$P(t) = \frac{32}{y(t) + 8}$$
,
where $y(t) = 2^{5-4t}$
 $\rightarrow lny(t) = (5 - 4t)ln2 \rightarrow y'(t) = -4ln2 \cdot y(t)$
Then, $P'(t) = \frac{32y'(t)}{[y(t) + 8]^2} = \frac{128ln2 \cdot y(t)}{[y(t) + 8]^2}$
 $P''(t) = \frac{128ln2 \cdot y'(t)}{[y(t) + 8]^2} - \frac{2 \cdot 128ln2 \cdot y(t) \cdot y'(t)}{[y(t) + 8]^3}$
 $= \frac{128ln2 \cdot y'(t)}{[y(t) + 8]^3} (y(t) + 8 - 2y(t))$
 $= -\frac{512(ln2)^2 \cdot y(t) \cdot (8 - y(t))}{[y(t) + 8]^3}$

- * In 微分法
- * Chain rule

* Product rule + Chain rule





c.) Assume
$$P''(t_0) = 0 \rightarrow y(t) = 8 \rightarrow t = 0.5$$

	0 < t < 0.5	t = 0.5	t > 0.5
V''(t)	+	0	-
V'(t)	lnc.		Dec.

 $\therefore P'(t)$ attains greatest value when t = 0.5

$$P(0.5) = 2$$

$$P(0.5) = 2 \lim_{t \to \infty} P(t) = \lim_{t \to \infty} \frac{32}{y(t) + 8}, \text{ where } \lim_{t \to \infty} y(t) = \lim_{t \to \infty} \frac{2^5}{2^{4t}} = 0$$

$$\rightarrow \lim_{t \to \infty} P(t) = \frac{32}{8} = 4$$

- * 搵 turning point = 搵 to 使度 P''(to)=0
- * 利用表格計算 turning point 附近上升定下降

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

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