

長庚大學期中、期末考試答案用紙

科目

學年度 第 學期 考

系 姓名

學號

In the case of binomial, if  $n$  is quite large and  $p$  is small, the conditions begin to simulate to the continuous space or time implications of the Poisson process. The independence among Bernoulli trials in the binomial case is consistent with principle 2 of the Poisson process, Allowing the  $P \rightarrow 0$  relates to principle 3 of the Poisson process, Indeed, if  $n$  is large and  $p$  is close to 0, the Poisson distribution can be used, with  $\mu = np$ , to approximate binomial probabilities. If  $p$  is close to 1, we can still use the Poisson distribution to approximate binomial probabilities by interchanging what we have defined to be a success and a failure thereby changing  $p$  to a value close to 0.

(請翻面繼續作答)

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學年度 第 \_\_\_\_\_ 學期 中 考 資 工 系 姓名 余承翥 學號 B0729061

1. (1)  $f_X(x) = P(X=10) = C_{10}^{100} (0.1)^x (0.9)^{10-x} \quad x=1, 2, \dots, 10$

(2)  $E(X) = n \cdot p = 10 \times 0.1 = 1$

(3)  $Std(X) = \sqrt{n \cdot p \cdot q} = \sqrt{10 \times 0.1 \times 0.9} = 0.9487$

(4)  $f_Y(y) = \frac{C_y^{10} C_{10-y}^{90}}{C_{10}^{100}} \quad \#$

(5)  $E(Y) + Std(Y) = \frac{10 \times 10}{100} + \sqrt{10 \times \frac{10}{100} \times (1 - \frac{10}{100})}$

(6)  $f_Z(z) = C_4^{z-1} (0.1)^z (0.9)^{z-5}, \quad z=5, 6, 7, \dots$

3.

(1)  $P(X \geq 10) = P(X=10) + P(X=11) + \dots$   
 $= C_{10}^{100} (0.05)^{10} (0.95)^{90} + C_{11}^{100} (0.05)^{11} (0.95)^{89} + \dots$

$E(X) = np = 100 \times 0.05 = 5$

$Std(X) = \sqrt{100 \times 0.05 \times 0.95} = 2.1794$

$P(X > 9.5) = P(Z > \frac{9.5-5}{2.1794}) = P(Z > 2.064) = 1 - P(Z < 2.064) = 1 - 0.9803$   
 $= 0.0197 = 1.97\%$

(2) 接受，因為當發生 10 個或更多時的機率為 1.97% (低於 5%)，因此不太會發生，接受。

2. (1)  $f_W(w) = \frac{e^{-100} 100^w}{w!} \quad w=0, 1, 2, \dots$

(2)  $E(W) = 100$

$Std(W) = \sqrt{100} = 10$

$E(W) + Std(W) = 110 \quad \#$

(4)  $P(W > 120) = 1 - \sum_{x=0}^{120} (W; 100)$

(5) 120 件 100 天 平均一天 1.2 件，可接受。

4.  $b(x; n, p) = \binom{n}{x} \cdot p^x \cdot q^{n-x} \quad \begin{matrix} n \rightarrow \infty \\ p \rightarrow 0 \end{matrix}$

$p(x; \mu) = \frac{\mu^x}{x!} \cdot e^{-\mu} \quad \begin{matrix} n \rightarrow \infty \\ p \rightarrow 0 \end{matrix}$   
 (請翻面繼續作答)