

Solutions

Midterm 1 Exam - ECE 503 Fall 2020

- Due Date and Time: Monday, Oct. 5, 2020, by Noon.
- Submit your answers on D2L.
- Maximum Credit: 100 points

1. [25 points]

- (a) (5 points) Mutually exclusive events are always independent. (True or False ?)
- (b) (10 points) Six cards are drawn at random (with replacement) from a deck of 52 cards. What is the probability that there are at least two Aces?
- (c) (10 points) Let X be a discrete random variable with the following PMF:

$$P(X = k) = \binom{n}{k} p^k (1-p)^{(n-k)}, \quad k = 0, 1, \dots, n$$

Compute the mean of X .

(a) False

(b)
$$\begin{aligned} P(\text{At least 2 Aces}) &= 1 - P(\text{No Ace}) - P(\text{Exactly One Ace}) \\ &= 1 - \left(\frac{48}{52}\right)^6 - \binom{6}{1} \times \left(\frac{4}{52}\right)^1 \times \left(\frac{48}{52}\right)^5 \\ &= 1 - \left(\frac{12}{13}\right)^6 - \binom{6}{1} \left(\frac{12}{13}\right)^5 = \boxed{0.072} \end{aligned}$$

(c) $X \sim \text{Binomial}(n, p)$

$E[X] = np$

$$\begin{aligned} E[X] &= \sum_{k=0}^n k \times P(X=k) = \sum_{k=0}^n k \times \binom{n}{k} p^k (1-p)^{n-k} \\ &= \sum_{k=0}^n \frac{k \times n! \times p^k \times (1-p)^{n-k}}{k! (n-k)!} \\ &= np \times \sum_{k=1}^n \frac{(n-1)! \times p^{k-1} \times (1-p)^{n-k}}{(k-1)! (n-k)!} \\ &= np \times \sum_{k=1}^n \binom{n-1}{k-1} p^{k-1} (1-p)^{n-k} \\ &= \boxed{np} \quad \underbrace{\sum_{k=1}^n \binom{n-1}{k-1} p^{k-1} (1-p)^{n-k}}_{= (p + (1-p))^{n-1} = 1} = 1 \end{aligned}$$

2. [25 points] Let X be a random variable with the following CDF:

$$F_X(x) = \begin{cases} 0, & x < -3 \\ \frac{x}{12} + \frac{1}{2}, & -3 \leq x < 0 \\ \frac{x}{12} + \frac{3}{4}, & 0 \leq x < 3 \\ 1, & 3 \leq x. \end{cases}$$

(a) Find $P(X = -2)$, $P(X = 0)$ and $P(0 < X \leq 2)$

(b) Find $P(X \leq 2 | X > -1)$.

(c) If $Y = X^2$, find the CDF of the random variable Y .

$$\begin{aligned} (a) \quad P(X = -2) &= F_X(-2) - F_X(-2^-) = \boxed{0} \\ P(X = 0) &= F_X(0) - F_X(0^-) = \frac{3}{4} - \frac{1}{2} = \boxed{\frac{1}{4}} \\ P(0 < X \leq 2) &= F_X(2) - F_X(0) = \left(\frac{2}{12} + \frac{3}{4}\right) - \left(\frac{3}{4}\right) = \boxed{\frac{1}{6}} \end{aligned}$$

$$\begin{aligned} (b) \quad P(X \leq 2 | X > -1) &= \frac{P(-1 < X \leq 2)}{P(X > -1)} \\ &= \frac{F_X(2) - F_X(-1)}{1 - F_X(-1)} \\ &= \frac{\left(\frac{2}{12} + \frac{3}{4}\right) - \left(-\frac{1}{12} + \frac{1}{2}\right)}{1 - \left(-\frac{1}{12} + \frac{1}{2}\right)} \\ &= \frac{6/12}{7/12} = \boxed{\frac{6}{7}} \end{aligned}$$

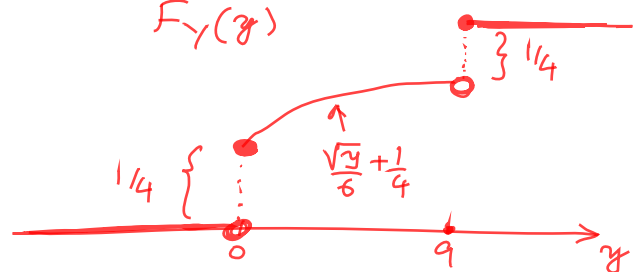
$$\begin{aligned} (c) \quad \text{When } x \in [-3, 3] \quad y = x^2 \in [0, 9] \\ Y \text{ is non-negative} \quad F_Y(y) = 0 \text{ if } y < 0 \\ (= x^2) \quad F_Y(y) = 1 \text{ if } y \geq 9 \end{aligned}$$

$$\begin{aligned} F_Y(y) &= P(Y \leq y) = P(X^2 \leq y) = P(-\sqrt{y} \leq X \leq +\sqrt{y}) \\ &= F_X(\sqrt{y}) - F_X(-\sqrt{y}^-) \end{aligned}$$

$$\text{When } y = 0 \quad F_Y(0) = F_X(0) - F_X(0^-) = \frac{3}{4} - \frac{1}{2} = \frac{1}{4}$$

$$\text{For } 0 < y < 9 \quad F_Y(y) = \left(\frac{\sqrt{y}}{12} + \frac{3}{4}\right) - \left(-\frac{\sqrt{y}}{12} + \frac{1}{2}\right) = \frac{\sqrt{y}}{6} + \frac{1}{4}$$

$$\Rightarrow F_Y(y) = \begin{cases} 0 & \text{if } y < 0 \\ \frac{\sqrt{y}}{6} + \frac{1}{4} & \text{if } 0 \leq y < 9 \\ 1 & \text{if } y \geq 9 \end{cases}$$




3. [25 points] To sign up for a new COVID-19 contact tracing app, users are asked to pick a password of length 8, with the following guidelines. The password must have

- exactly 4 upper-case letters (can be chosen with replacement) from $\{A, B, \dots, Z\}$
- exactly 2 lower-case letters (can be chosen with replacement) from $\{a, b, \dots, z\}$
- exactly 2 special characters (chosen without replacement) from the following list $\{\#, \$, \%, \&, !, @\}$

(a) How many distinct passwords are possible?

(b) Suppose there are N users that sign up for the app. Each user independently picks a valid password at random. What is the probability that none of the users share the same password?

(a)



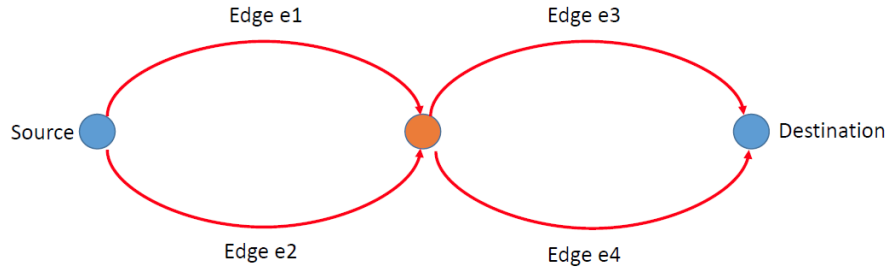
Total # of distinct Passwords = $K = \binom{8}{4} \times 26^4 \times \binom{4}{2} \times (26)^2 \times \binom{2}{2} \times 6 \times 5$

(b) $N = \#$ of users.

if $N > K \Rightarrow$ there will be at least one password common to two users $\Rightarrow P(\text{No users share same P/w}) = 0$

if $N \leq K \Rightarrow P(\text{No users share the same P(w)}) = \frac{K \times (K-1) \times \dots \times (K-(N-1))}{K^N}$

4. [25 points] Consider a source (S) and a destination (D) connected through the network shown in the figure below. A path from S to D is defined as a sequence of edges that connect S to D. For instance, the path $P_{1,3} = e_1 \rightarrow e_3$ is a valid path that can allow data transfer from S to D. Each edge in the network is functional independently with probability p (and does not work with probability $1-p$). In order to send data from S to D, one needs a working path, i.e., a path with all functional edges. For instance, the path $P_{1,3}$ is a working path only if both the edges e_1 and e_3 are functional.



- (a) Enumerate all the valid paths for this network.
 (b) What is the probability that there is at least one working path from S to D?
 (c) What is the expected number of working paths?

(a) All valid paths $P_{13} \quad e_1 \rightarrow e_3$; $P_{23} \quad e_2 \rightarrow e_3$
 $P_{14} \quad e_1 \rightarrow e_4$; $P_{24} \quad e_2 \rightarrow e_4$

(b) Prob. $(1-p)^4$ \leftarrow $\begin{matrix} e_1 & e_2 & e_3 & e_4 \end{matrix}$ \rightarrow (Working Paths # of)

$(1-p)^4$	\leftarrow	0	0	0	0	\rightarrow	0	
\vdots		0	0	0	1	\rightarrow	0	\vdots
$(1-p)^2 p^2$	\leftarrow	0	0	1	0	\rightarrow	0	
\vdots		0	0	1	1	\rightarrow	0	
$P(\# \text{ of working paths} = 1)$		0	1	0	0	\rightarrow	0	
$= 4p^2(1-p)^2$		0	1	0	1	\rightarrow	1	(P_{24})
		0	1	1	0	\rightarrow	1	(P_{23})
$P(\# \text{ of working paths} = 2)$		0	1	1	1	\rightarrow	2	(P_{23}, P_{24})
$= 4p^3(1-p)$		1	0	0	0	\rightarrow	0	\vdots
		1	0	0	1	\rightarrow	1	\vdots
$P(\# \text{ of working paths} = 4)$		1	0	1	0	\rightarrow	1	
$= p^4$		1	0	1	1	\rightarrow	2	(P_{13}, P_{14})
		1	1	0	0	\rightarrow	0	
		1	1	0	1	\rightarrow	2	
		1	1	1	0	\rightarrow	2	

$$P(\text{At least 1 working path}) = 1 - P(\text{No working path})$$

$$= 1 - P(\# \text{ of working paths} = 0)$$

$$= 1 - [(1-p)^2 + 2p(1-p)^3 + p^2(1-p)^2]$$

$$(C) E[\# \text{ of working paths}] = 4 \times p^4 + 2 \times [4p^3(1-p)] + 1 \times [4p^2(1-p)^2] = \boxed{4p^2}$$