

Stat 330

Homework 7

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1)

(a)

$$\text{PDF} = \begin{cases} 1/5 & \text{for } 5 \leq x \leq 10 \\ 0 & \text{otherwise} \end{cases} \quad \text{CDF} = \begin{cases} 0 & \text{for } t \leq 5 \\ (t-5)/5 & \text{for } 5 \leq t \leq 10 \\ 1 & \text{for } t \geq 10 \end{cases}$$

(b) $E(X) = 15/2 = 9:07.500$

(c) $P(X < 7) = 1 - P(X > 7) \Rightarrow \int_7^{10} \frac{1}{5}/5 = x \Big|_7^{10} / 5 = 10 - 7 / 5 \Rightarrow 1 - 0.6 = 0.4$

2)

(a) $E(X) = \frac{1}{\lambda} \Rightarrow$ There is 1/20 an hour per hit, so $E(X) = \frac{1}{20} \Rightarrow \lambda = 20$

(b) $E(X) = \frac{1}{20} = 0.05$ an hour

(c) Exponential: $X \sim \text{Exp}(20)$

(d) 20 min is .333 of an hour, so $P(X < .333) = 1 - e^{-20(.333)} = 0.9987$

(e) $p_{x,y}(1, 2) = 0$

(f) $5/20 = 0.25$ of an hour

(g) $X \sim \text{Pois}(20) \Rightarrow P(X \leq 5)$ from table = 0.00000027

3)

(a) $X \sim \text{Exp}(5)$

(b)

$$\text{PDF} = \begin{cases} 5e^{-5x} & \text{for } x > 0 \\ 0 & \text{otherwise} \end{cases} \quad \text{CDF} = \begin{cases} 0 & \text{for } t \leq 0 \\ 1 - e^{-5t} & \text{for } t > 0 \end{cases}$$

(c) $P(X < 5) = 1 - e^{-5(1)} = 0.9987$

(d) $P(\text{hit in 5 min} \mid \text{no hit in first 2 min}) = P(X \leq 1 \mid X > .4) \Rightarrow \frac{P(X \leq 1 \cap X > .4)}{P(X > .4)} \Rightarrow$
 $\frac{P(.4 \leq 1)}{P(X > .4)} \Rightarrow \frac{F_X(1) - F_X(.4)}{1 - F_X(.4)} = \frac{5e^{-5(1)} - 5e^{-5(.4)}}{1 - 5e^{-5(.4)}} = 0.95$

4)

(a) A computer would require special maintenance every 15 months on average.

$$P(X < 9) = 1 - e^{-(1)(.6)} = 1 - .5488 = .4512$$

(b) $P(X \leq 1.06 \mid X > .8) \Rightarrow \frac{P(X \leq 1.06 \cap X > .8)}{P(X > .8)} \Rightarrow$

$$\frac{P(.8 \leq 1.06)}{P(X > .8)} \Rightarrow \frac{F_X(1.06) - F_X(.8)}{1 - F_X(.8)} = \frac{(1 - e^{-15(1.06)}) - (1 - e^{-15(.8)})}{1 - (1 - 5e^{-15(.8)})} = 0.98$$

5)

(a) With $X \sim \text{Exp}(5)$, $P(X > 15) = 1 - P(X < 15) = 1 - (1 - e^{-5(3)}) = 3.05 * 10^{-7}$

(b) This can be imagined as waiting 10 minutes for one person \Rightarrow

$$P(X > 10) = 1 - P(X < 10) = 1 - (1 - e^{-5(2)}) = 4.53 * 10^{-5}$$