

UNIVERSITY NAME

Final Exam – 2015 variant: 1

Course Title

INDEX555

Teacher Name

Student Information	$(fill\ completely)$
First Name	
Last Name	
Student ID	

Attention Good Luck!

- Exam Duration: 2 hours
- Permitted Materials: Permitted materials
- Any Caution

№1. Problem 5 point

Joint distribution given by table.

$$\begin{array}{c|ccccc} & & Y & \\ X & -1 & 0 & 1 \\ \hline -1 & 0.2 & 0.2 & 0.1 \\ 0 & 0 & 0.1 & 0.2 \\ 1 & 0 & 0 & 0.2 \\ \end{array}$$

Are random variables correlated?

Solution:

№2. Problem

Source code on Python:

```
import random, math
                                                           \# this is comment
                                                                                         2
c = 2.2039
                                                                                         3
                                                                                         4
while True :
                                                                                         5
  u = random.random()
  y = -1.0 * math.log(random.random())
                                                                                         7
  if c * u < y * (math.exp(-1.0 * y ** 2 / 2) + y) : # this line is extra...too
                                                                                         8
    long
    print y
                                                                                         9
    break
                                                                                         10
```

Listings package was used.

Solution:

№3. Question

Let X and Y are independent random variables. Find E(XY). Where E – expectation of random variable.

Answer:

Full Name:		Student ID:						
№4. Selective Test					2 poin			
What planet do you	live on?							
Select:								
	A. Earth	B. Mars	C. Jupiter	D. Saturn				
№5. Placement Test					3 poin			
Let $EX = 2$ and EY	Y = 1. E(2X + Y)	(T) =+ H	$\mathbb{E}Y$.					
№6. Placement Test					3 poin			
Attila was king of th	ne							

Total point 21

 $*** End\ of\ Examination\ ***$



UNIVERSITY NAME

Final Exam – 2015 variant: 2

Course Title

INDEX555

Teacher Name

Student Information	$(fill\ completely)$
First Name	
Last Name	
Student ID	

Attention Good Luck!

• Exam Duration: 2 hours

• Permitted Materials: Permitted materials

• Any Caution

№1. Problem 5 point

Joint distribution given by table.

$$\begin{array}{c|ccccc} X & -1 & 0 & 1 \\ \hline -1 & 0.2 & 0.2 & 0.1 \\ 0 & 0 & 0.1 & 0.2 \\ 1 & 0 & 0 & 0.2 \\ \end{array}$$

Are random variables correlated?

Solution:

№2. Problem 5 point

Which probability distribution was simulated?

```
import random, math
Lambda = float( raw_input("Lambda = ") )
print -1.0 * math.log( random.random() ) / Lambda
3
```

Prove actual formula was used here.

Solution:

№3. Question

Let X and Y are independent random variables. Find E(XY). Where E – expectation of random variable.

Answer:

№4. Selective Test

What planet do you live on?

Select:

A. Earth B. Mars C. Jupiter D. Saturn

Full Name:											

Student ID:

№5. Placement Test

3 point

Let EX = 2 and EY = 1. $E(2X + Y) = ___ + EY$.

№6. Placement Test

3 point

Attila was king of the ____.

№7. Problem

5 point

Joint distribution given by table.

$$\begin{array}{c|ccccc} X & -1 & 0 & 1 \\ \hline -1 & 0.2 & 0.2 & 0.1 \\ 0 & 0 & 0.1 & 0.2 \\ 1 & 0 & 0 & 0.2 \\ \end{array}$$

Are random variables correlated?

Solution:

№8. Question

3 point

Let X and Y are independent random variables. Find E(XY). Where E – expectation of random variable.

Answer:

№9. Selective Test

2 point

What planet do you live on?

Select:

A. Earth

B. Mars

C. Jupiter

D. Saturn

№10. Placement Test

3 point

Let EX = 2 and EY = 1. $E(2X + Y) = ___ + EY$.

№11. Placement Test

3 point

Attila was king of the _____.

Total point 37

*** End of Examination ***