



Chapter 3

Homework-3 Solutions

Instructor : Dr. Jing Liang
Department of Electronic Engineering
liangjing@uestc.edu.cn

Q1

Suppose that the probability that a patient recovers from a rare virus is 0.4. If 15 people are known to have contracted this disease. What's the prob. that:

- At least 10 survive?
- From 3 to 8 survive?
- Exactly 5 survive?

Sol: Let X be the number of people who survive

n	k	$p = 0.4$
15	0	.0005
	1	.0047
	2	.0219
	3	.0634
	4	.1268
	5	.1859
	6	.2066
	7	.1771
	8	.1181
	9	.0612
	10	.0245
	11	.0074
	12	.0016
	13	.0003
	14	.0000
	15	.0000

$$\text{a. } \Pr(X \geq 10) = 1 - \Pr(X < 10) = 1 - \sum_{x=0}^9 b(x; 15, 0.4) = 1 - 0.9662 = 0.0338$$

$$\text{b. } \Pr(3 \leq X \leq 8) = \sum_{x=3}^8 b(x; 15, 0.4) = \sum_{x=0}^8 b(x; 15, 0.4) - \sum_{x=0}^2 b(x; 15, 0.4) = 0.8779$$

$$\text{c. } \Pr(X = 5) = b(5; 15, 0.4) = 0.1859$$



Q2-1

A shipment of 20 similar laptop computers to a retail outlet contains 3 that are defective. If a school makes a random purchase of 2 of these computers, find the distribution for the number of defectives in terms of :

a. p.f.; b. c.d.f; c. sketch p.f.; d. sketch c.d.f.

Sol: Let X be the possible numbers of defective computers purchased by the school.

$$f(0) = \Pr(X = 0) = \frac{\binom{3}{0} \binom{17}{2}}{\binom{20}{2}} = \frac{68}{95} \quad f(1) = \Pr(X = 1) = \frac{\binom{3}{1} \binom{17}{1}}{\binom{20}{2}} = \frac{51}{190}$$

$$f(2) = \Pr(X = 2) = \frac{\binom{3}{2} \binom{17}{0}}{\binom{20}{2}} = \frac{3}{190}$$

x	0	1	2
$f(x)$	68/95	51/190	3/190

Probability Distribution



Q2-2

The p.f. of X is

$$f(x) = \begin{cases} \frac{\binom{3}{x} \binom{17}{2-x}}{\binom{20}{2}} & x = 0, 1, 2 \\ 0 & \text{otherwise} \end{cases}$$

The c.d.f. of X is

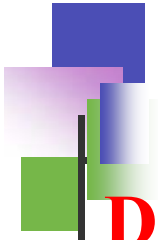
$$F(x) = \begin{cases} 0 & x < 0 \\ 68/95 & 0 \leq x < 1 \\ 187/190 & 1 \leq x < 2 \\ 1 & x \geq 2 \end{cases}$$

Theorem 5.3.1 The **Hypergeometric Distribution** has the p.f.

$$f(x|A, B, n) = \frac{\binom{A}{x} \binom{B}{n-x}}{\binom{A+B}{n}}$$

for $\max\{0, n - B\} \leq x \leq \min\{n, A\}$, otherwise $f(x|A, B, n) = 0$.





Q2-3

Definition 5.5.2 Geometric Distribution A *R.V.* has the geometric distribution with parameter p ($0 < p < 1$) if X has a discrete distribution for which the p.f. is

$$f(x) = \begin{cases} p(1-p)^x & \text{for } x = 0, 1, 2, \dots \\ 0 & \text{otherwise.} \end{cases}$$



Q3-1

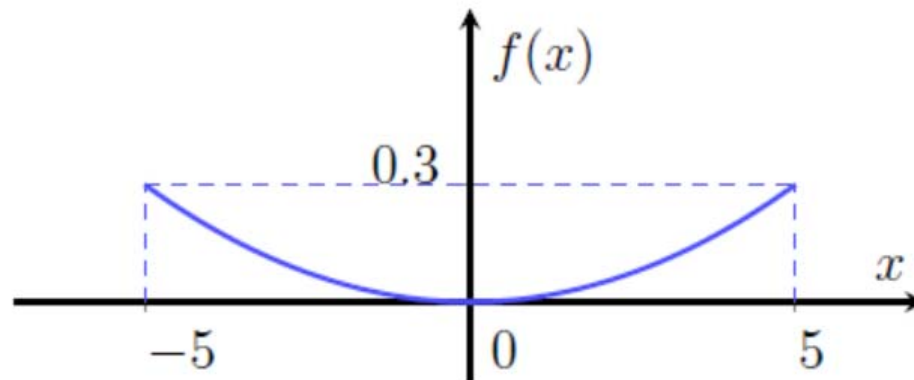
◆ Suppose that the p.d.f. of a R.V. X is as follows:


$$f(x) = \begin{cases} cx^2 & \text{for } -5 \leq x \leq 5 \\ 0 & \text{otherwise.} \end{cases}$$

a. Find the value of the constant c and sketch the p.d.f.

Sol: a. we must have

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-5}^5 cx^2 dx = 250c/3 = 1. \text{ Therefore, } c = 3/250.$$





Q3-2

- b. Find the value of $\Pr(X > 4)$.
- c. Find the value of $\Pr(X \geq 5)$.
- d. Find the value of $\Pr(-6 \leq X \leq 2)$.
- e. Find the value of $\Pr(X \leq -5)$.
- f. Find the value of $\Pr(X > -6)$.

Sol: $\Pr(X > 4) = \int_4^5 f(x)dx = 61/250$

$$\Pr(X \geq 5) = \int_5^{\infty} f(x)dx = 0$$

$$\Pr(-6 \leq X \leq 2) = \int_{-6}^2 f(x)dx = \int_{-5}^2 f(x)dx = 1 - \int_2^5 f(x)dx = 133/250$$

$$\Pr(X \leq -5) = \int_{-\infty}^{-5} f(x)dx = 0$$

$$\Pr(X > -6) = \int_{-6}^{\infty} f(x)dx = 1$$



Q4

◆ An ice cream seller takes 20 gallons of ice cream in her truck each day. Let X stand for the number of gallons that she sells. The probability is 0.1 that $X = 20$. If she doesn't sell all 20 gallons, the distribution of X follows a continuous distribution with a p.d.f. of the form

$$f(x) = \begin{cases} cx, & \text{for } 0 < x < 20 \\ 0, & \text{otherwise.} \end{cases}$$

where c is a constant that makes $\Pr(X < 20) = 0.9$. Find the constant c so that $\Pr(X < 20) = 0.9$ as described above.

$$\text{Sol: } \Pr(X < 20) = \int_0^{20} cx dx = \frac{1}{2} cx^2 \Big|_0^{20} = 200c = 0.9.$$

$$\therefore c = 0.0045.$$





Q5

A civil engineer is studying a left-turn lane that is long enough to hold seven cars. Let X be the number of cars in the lane at the end of a red light that is randomly chosen. The engineer believes that the probability of $X=x$ is proportional to $(x+1)(8-x)$ for $x=0,1,\dots,7$ (the possible value of X).

- Find the p.f. of X .
- Find the probability that X will be at least 5.

Sol: a. If $x=0,1,\dots,7$, make $f(x)=c(x+1)(8-x)$. We know that $\sum_{x=0}^7 f(x) = 1$. So $c=1/[\sum_{x=0}^7 (x+1)(8-x)]=1/120$.

$$\text{b. } \Pr(X \geq 5) = \sum_{x=5}^7 \frac{(x+1)(8-x)}{120} = \frac{1}{3}.$$





Q6

◆ Suppose that a book with n pages contains on the average x misprints per page. What's the probability that there will be at least m pages that each page contains more than k misprints?

Sol: Let Y denote the number of misprints on a given page. Then Y follows Poisson distribution with the parameter x .

$$p = \Pr(Y > k) = \sum_{i=k+1}^{\infty} \frac{\exp(-x)x^i}{i!}. \quad 1 - p = \sum_{i=0}^k \frac{\exp(-x)x^i}{i!}.$$

Let Z denote the number of pages that contain more than k misprints among the n pages of the book.

$$\Pr(Z \geq m) = \sum_{z=m}^n \binom{n}{z} p^z (1 - p)^{n-z}$$





Q7

◆ Suppose that the p.d.f. of a R.V. X is as follows:

$$f(x) = \begin{cases} \frac{1}{8}x & \text{for } 0 \leq x \leq 4, \\ 0 & \text{otherwise.} \end{cases}$$

- Find the value of t such that $\Pr(X \leq t) = 1/4$.
- Find the value of t such that $\Pr(X \geq t) = 1/2$.

Sol:

a. $\Pr(X \leq t) = \int_0^t f(x)dx = t^2/16 = 1/4$

Thus, $t = 2$.

b. $\Pr(X \geq t) = \int_t^4 f(x)dx = 1 - t^2/16 = 1/2$

Thus, $t = \sqrt{8}$.





Q8

◆ Show that there does not exist any number c such that the following function $f(x)$ would be a p.d.f.:

$$f(x) = \begin{cases} \frac{c}{1+x} & \text{for } x > 0, \\ 0 & \text{otherwise.} \end{cases}$$

Sol: If $f(x)$ is the p.d.f, it must satisfy $\int_0^{\infty} f(x)dx = 1$.

However,

$$\int_0^{\infty} f(x)dx = c \int_0^{\infty} 1/(1+x)dx = c[\ln(1+x)]|_{x=0}^{\infty} = \infty$$

Thus, there does not exist any number c that satisfies the condition.



Q9

An investment firm offers its customers municipal bonds that mature after varying numbers of years. Given that the c.d.f. of T , the number of years to maturity for a randomly selected bond as follows

Sol: X is a discrete $R.V.$

$$F(t) = \begin{cases} 0, & t < 1 \\ \frac{1}{4}, & 1 \leq t < 3 \\ \frac{1}{2}, & 3 \leq t < 5 \\ \frac{3}{4}, & 5 \leq t < 7 \\ 1, & t \geq 7 \end{cases}$$

a. $\Pr(T=5) = F(5) - F(5^-) = \frac{3}{4} - \frac{1}{2} = \frac{1}{4}$

b. $\Pr(T > 3) = 1 - F(3) = 1 - 1/2 = 1/2$

c. $\Pr(1.4 < T < 6) = F(6^-) - F(1.4)$
 $= \frac{3}{4} - \frac{1}{4} = \frac{1}{2}$

Find: a. $\Pr(T=5)$; b. $\Pr(T>3)$; c. $\Pr(1.4<T<6)$.



Q10

The waiting time, in hours, between successive speeders spotted by a radar unit is a continuous *R.V.* with c.d.f. as follows

$$F(x) = \begin{cases} 0 & \text{for } x \leq 0 \\ 1 - e^{-8x} & \text{for } x \geq 0. \end{cases}$$

Find the probability of waiting less than 12 minutes between successive speeders:

a. Using the c.d.f. of X ; b. Using the p.d.f. of X .

Sol: 12 minutes = 0.2 hour, as X is continuous, we have

$$\Pr(X < 0.2) = F(0.2) = 1 - e^{-1.6} = 0.7981$$

$$f(x) = F'(x) = \begin{cases} 8e^{-8x} & \text{for } x > 0, \\ 0 & \text{for } x \leq 0. \end{cases}$$

$$\Pr(X < 0.2) = 8 \int_0^{0.2} e^{-8x} dx = -e^{-8x} \Big|_0^{0.2} = 0.7981$$

