* Assignment *:

Two dice are rolled. Let X dunote the random variable which counts the total number of points on the upturned faces, construct a table giving the non-zero values of the probability mass function and draw the probability chart. Also find the distribution function on X.

Sol! - The Sample stace for solding two dice is \$2,3,4,5,6,7,8,9,10,11,123.

The bossible values of x are the elements in sample staces.

· Probability mass function (bmf) for x can be calculated as follow:

X	2	3	4	5	6	7	8	9	10	21	12
P(X=X)	1/36	2/36	3/36	4/36	7/36	6/36	136	36	3/36	736	1/36

% ·	Probability Chast ->		1			4	5	6	
か	1 8 8 9 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1	2	3	4		6		
		2	3	4	5		7		
		3	4	5		7	8	9	
			5	6	7	8	9	10	
		4		1	8	2	10	11	
		\$.	6	8	2	10	11	12	
		6	7	O					

* Distribution function of X:

								1.	111	12
X	2	3	4	5	6	7	8 9	36 3/3	6 /36	1/36
760	1/36	2/36	3/36	4/36	5/36	6/36	₹36 °	36 3/3		726.1
P(X)	756				15/	21/36	26/36	30/36	33/36 35/3	36 36
$P(x \leq x)$	1/36	3/36	6/36	19/36	15/36	/36	796			
								1	1	

2: Ques: - The following is the distribution function of a discrete random variable x:

X	-3	-1 -1	0		2	3	5	8
F(X)	0.10	0.30	0.45	0.50	0.75	0.90	0.95	1.00

- find the brabability distribution of X. (i)
- Find P(X is even) and P(1 < X < 8) (ii)
- Find P(X=-3|X<0) and $P(X\geq3|X>0)$ (iii)

(i) find the Probability distribution of X.

X	-3	-1	O	1	2	3	5	8
P(x)	0.10	0.20	0.15	0-05	0.25	0.15	0.05	0.05

find P(x is even) and P(15×58) (11)

$$P(xi \neq even) = P(x=2) + P(x=8)$$

$$= 0.25 + 0.05$$

P(x is even) = 0.30

(iii) find P(x=-3|x<0) and P(x>3|x>0)

$$P(A/B) = \frac{P(A\cap B)}{P(B)}$$

$$P(x=-3|x|z) = \frac{P(P(x)=-3 \cap P(x|z))}{P(x|z)}$$

$$=\frac{0.1}{0.3}$$

$$P(x=-3|x<0)=\frac{1}{3}$$

Now
$$P(x \ge 3 \mid X > 0) = \frac{P(P(x \ge 3) \cap P(x > 0))}{P(x > 0)}$$

$$P(x \ge 3 \mid x > 0) = \frac{0.15 \pm 0.05 \pm 0.05}{0.05 \pm 0.25 \pm 0.15 \pm 0.05 \pm 0.05}$$
$$= \frac{0.25}{0.55}$$
$$P(x \ge 3 \mid x > 0) = \frac{5}{11}$$

3. Dus: Suppose that the life in house of a certain part of radio tube is continuous random variable X with b.d.f given by.

$$f(x) = \begin{cases} \frac{100}{x^2}, & \text{whin } x \ge 100 \\ 0, & \text{else where} \end{cases}$$

- (i) What is the brobability that all of three such tubes in a given radio set will have to be replaced during the first 150 hours of operation?
- ii) what is the brobability that now of three of the original tubes will have to be replaced during that first 150 hours of oberation?
- What is the brobability that a tube will last less than 200 hours if it is known that the tube is still functionning after 150 hours of service?

well:- Poobability that tube last for first 150 hours in given by

$$P(X \le 150) = P(0 \le X \le 100) + P(100 \le X \le 150)$$

$$= 0 + \int_{100}^{150} f(x) dx$$

$$= \int_{100}^{150} \frac{100}{x^{2}} dx$$

$$= 100 \int_{100}^{-1} x^{2} dx$$

$$= 100 \left[-\frac{1}{x^{2}} \right]_{100}^{150}$$

$$= \frac{1}{3}$$

Republishing that a tube will not last for the first hours is
$$1-\frac{1}{3}=\frac{2}{3}$$

(i) The Psobability that all three of the original tubes will have to replace during first 150 hours is
$$\left(\frac{2}{3}\right)^3 = \frac{8}{27}$$

(ii) The Psobability that none of three tubes will have to replaced during the first 150 hours is
$$\left(\frac{1}{3}\right)^3 = \frac{1}{27}$$

111)

$$= \int_{150}^{200} \frac{100}{x^2} dx$$

$$= \int_{150}^{0} \frac{100}{x^2} dx$$

$$=) \begin{bmatrix} -\frac{100}{x} \\ \frac{150}{x} \end{bmatrix}$$

$$\Rightarrow \frac{\left[-\frac{100}{200} + \frac{100}{150}\right]}{\left[-\frac{100}{60} + \frac{160}{150}\right]}$$

$$\Rightarrow \frac{1/6}{2/3}$$

Paus:- A betsel bumb is subblied with letsel once a day. If its daily volume of sales (X) in thousands of liters is distributed by $f(X) = 5(1-X)^4, 0 \le X \le 1$, what must be the capacity of its tank the brobability that its subbly will be exhausted in a given day shall be 0.01?

Sol :- Let the capacity of the tank (in 000 of liters) be 'a' such that

$$P(x>,a) = 0.01$$

$$\Rightarrow \int_{0}^{1} f(x) dx = 0.01$$

$$\Rightarrow \int_{a}^{1} 5(1-x)^{4} dx = 0.01$$

$$\Rightarrow 5 \left[\frac{(1-\infty)^5}{-5} \right]_a^1 = 0.01$$

$$=)$$
 $(i-a) = $(\frac{1}{100})^{1/5}$$

$$\Rightarrow$$
 $a = 1 - 0.3981 = 0.6019$

hunce, the capacity of the tank = 0.6019 × 1000 = 601.9 liters AB

Signs:- An experiment consist of three independent tosses of fair coin. Let X = the number of heads, Y = the number of head runs, Z = the length of head runs, a head run being defined as consecutive occurrence of at least two heads, its length then being the number of heads occurring together in three tosses of the coinfind the brobability function of

(i) X (ii) Y (iii) Z (iv) X+Y (v) XY

Even+	Par	ndom va	viables		
ННН	х 3	γ	Z 3	X+Y 4	ХУ З
ннт	2	1	2	3	2
HTH	2	0	0	2	0
HTT	1	0	0	1	0
THH	2	Į	2	3	2
THT	1	0	, O	I,	Ó
TTH	1.	\bigcirc	0	1	0
TTT	0	0	0	0	0

Obviously x is a random variable which can take the value 0,1,2,3

$$P(0) = \frac{1}{8}$$
 $P(1) = \frac{3}{8}$
 $P(2) = P(HHT UHTH UTHH)$
 $= \frac{1}{8} + \frac{1}{8} + \frac{3}{8}$

P(3) = P(HHH) = 1

in b.m.f of X:

Χ	0	1	2	3
P(x)	1/8	3/8	3/8	1/8

(ii) b.m.f of Y:

X	0	1
PCX)	5/8	3/8

(iii) b.m.f of Z:

χ	0	1	2	3
PCX)	ω(<i>γ</i>)	0	2/8	8

(iv) bom of of x+z:

X		0	1	2	3	4
PC	(x)	18	<u>8</u>	18	2/8	18

(V) p.m.f of xy:

X	0	1	2	3
P(x)	10/00	0	2/8	8

$$f(x) = \begin{cases} \frac{1}{20} e^{\frac{x}{20}}, & \text{for } x > 0 \\ 0, & \text{for } x \leq 0 \end{cases}$$

find the brobabilites that one of these types will lost

- (i) at most 10,000 kms,
- (ii) anywhere from 16,000 to 24,000 4ms,
- (iii) at least 30,000 kms.

(i)
$$P(x \le 10) = \int_0^{10} f(x) dx$$

$$\Rightarrow \int_{0}^{10} \frac{1}{20} e^{\frac{2\pi}{20}} dx$$

$$\Rightarrow \frac{1}{20} \left[\frac{e^{-x/20}}{-1/20} \right]_0^{10}$$

(ii)
$$P(16 \le x \le 24) = \frac{1}{20} \int_{16}^{24} e^{-x/20} dx$$

$$\Rightarrow \frac{1}{20} \left[\frac{e^{-\frac{3}{20}}}{-\frac{1}{20}} \right]_{16}^{24}$$

$$\approx 6.3 - 8$$
 $\approx 0.4493 - 0.3018 = 0.1481 \text{ ans}$

(iii)
$$P(x \ge 30) = \int_{30}^{6} f(x) dx$$

$$\Rightarrow \quad to \int_{30}^{6} e^{-\frac{x_{10}}{40}} dx$$

$$\Rightarrow \quad to \int_{40}^{6} \left[\frac{e^{-\frac{x_{10}}{1100}}}{e^{-\frac{x_{10}}{1100}}}\right]_{30}^{6}$$

$$\Rightarrow \quad e^{-\frac{x_{10}}{1100}}$$

$$\Rightarrow \quad e^{-\frac{x_{10}}{1100}}$$

$$\Rightarrow \quad e^{-\frac{x_{10}}{1100}}$$

Suppose that the time in minutes that a besson has to wait at a certain bus stop is found to be a random bhunominon, with a brobability function specified by the distribution function:

$$F(x) = \begin{cases} 0, & x < 0 \\ \frac{x}{8}, & 0 \le x < 2 \\ \frac{x^2}{16}, & 2 \le x \le 4 \\ 1, & x > 4 \end{cases}$$

- 35 the distribution function continuous? If so, give the formula for
- What is the probability that a berson will have to wait (a) more than 2 minutes (b) less than 2 minutes (c) between 1 and 2 minutes
- What is the conditional bookability that the bession will have to wait for a bus for (a) more than & minutes, given that it is more than I minute (b) less than & minutes given that it is more than 1 minute?

$$SM:-$$
 (i) $f(x) = \frac{d F(x)}{dx}$

$$\frac{b.m.f}{} \rightarrow f(x) = \frac{1}{12} 0 \quad , \quad x < 0$$

$$\frac{b \cdot (0.+)}{b \cdot (0.+)} = \frac{d}{dx} \frac{x}{8}, \quad 0 \le x \le 2$$

$$= 1/8$$

b.m.f.
$$\rightarrow$$
 $f(x) = \frac{d}{dx} \frac{x^2}{16}$, $2 \le x \le 4$
 $= \frac{\infty}{8}$
b.m.f. \rightarrow $f(x) = \frac{d}{dx} (1)$, $x > 4$
 $= 0$

(ii) (a)
$$P(x>2) = 1 - P(x \le 2)$$

= $1 - F(2)$
= $1 - \frac{1}{4}$
= $\frac{3}{4}$

(b)
$$P(x < 2) = \int_{0}^{2} f(x) dx$$

$$= \int_{0}^{2} \frac{x}{8} dx$$

$$= \frac{1}{8} \left[\frac{x^{2}}{2} \right]_{0}^{2}$$

$$= \frac{1}{4}$$

(c)
$$P(1 \le x \le 2) = F(2) - F(1)$$

$$= \frac{x^2}{16} - \frac{x}{8}$$

$$= \frac{(2)^2}{16} - \frac{1}{8}$$

$$= \frac{1}{8}$$

$$\begin{array}{l}
\overline{(ii)} (a) P(x>2|x>1) = P(AB) \\
= P(x>2) \\
\overline{P(x>2)} \\
\overline{P(x>1)} \\
= \frac{3/4}{7/8} \\
= \frac{6}{3}
\end{array}$$

(b)
$$P(xc2|x>1) = \frac{P(AB)}{P(B)}$$

$$= \frac{P(1cxc2)}{P(x>1)}$$

$$= \frac{\int_{1}^{2} f(x)dx}{\frac{7}{8}}$$

$$= \frac{1}{8} \left[\frac{x^{2}}{2}\right]_{1}^{2}$$

$$= \frac{1}{8} \left[\frac{2-\frac{1}{2}}{\frac{7}{8}}\right]$$

$$= \frac{3}{2} \times 7$$

$$= \frac{3}{14} 40$$

2 Ques: - A random variable x is distributed at random between the value of and 1 so that its brobability dursity function is:

 $f(x) = Kx^2(1-x^3)$, where K is a constant. find the value of K. Using the value of K, find its much and variance.

Sol!:- (i)
$$\int_{0}^{1} f(x) dx = 1$$

$$\int_{0}^{1} kx^{2} (1-x^{3}) = 1$$

$$\int_{0}^{1} kx^{2} - kx^{5} = 1$$

$$\left[kx^{3} - kx^{6} \right]_{0}^{1} = 1$$

$$k \left[\frac{1}{3} - \frac{1}{6} \right] = 1$$

$$k = 6$$

(ii)
$$\underline{\text{muan}} = \bar{x} = \int_{0}^{b} x \cdot k x^{2} (1-x^{3})$$

$$= 6 \int_{0}^{b} (x^{3} - x^{6}) dx$$

$$= 6 \left[\frac{x^{4} - x^{7}}{4} \right]_{0}^{b}$$

$$= \frac{9}{14}$$

(iii) Variance:
$$M_2 = M_2 - (M_1)^2$$

$$\Rightarrow \int x^2 f(x) dx - \left(\frac{9}{14}\right)^2$$

$$\Rightarrow \int x^2 \kappa x^2 (1-x^3) dx - \frac{81}{196}$$

$$\Rightarrow$$
 6 $\int_{0}^{1} x^{4} - x^{7} dx - \frac{81}{196}$

$$=$$
 $\frac{6\times3}{40} - \frac{81}{196}$

In a continuous distribution whose relative frequency dursity is given by: $f(x) = y_0 \propto (2-x)$, $0 \leq x \leq 2$ find the muon, variance median, mode of the distribution and show that for the distribution Henri = 0.

Soll:- Since total bookability 18 and we made
$$\int_{0}^{2} f(x) dx = 1$$

$$70 \int_{0}^{2} x(2-x) dx = 1$$

$$9 70 \int_{0}^{2} x(2-x) dx = 1$$

$$f(x) = \frac{3}{4} \times (2-x)$$

$$\therefore \quad |A_{\delta}| = \int_{0}^{\infty} x^{\delta} f(x) dx$$

$$= \frac{3}{4} \int_{0}^{2} x^{5+1} (2-x) dx$$

$$= \frac{3}{4} \left[\frac{2x^{5+2}}{5+2} - \frac{x^{5+3}}{5+3} \right]_{0}^{2}$$

$$= \frac{3 - 2^{0+1}}{(0+2)(0+3)}$$

$$muan = H_1' = \frac{32^{1+1}}{3\cdot 4} = 1$$

$$H_2' = \frac{3\cdot 2^3}{4\cdot 5} = \frac{6}{5}$$

Variance
$$\Rightarrow H_2 = H_2' - (H_1')^2$$

= $\frac{6}{2} - 1 = \frac{1}{5}$

Since, t^{2n+1} is an add function of t and $(1-t^2)$ is an even function of t.

of t, the integral t^{2n+1} $(1-t^2)$ is an odd function of t.

Punce mode = 1

- if m is the meadian, then

$$\int_{0}^{\pi} f(x) dx = \frac{1}{2}$$

$$\frac{3}{4} \int_{0}^{\pi} x (2-x) dx = \frac{1}{2}$$

$$\left[x^2 - \frac{x^3}{3}\right]_0^{1} = \frac{2}{3}$$

$$3m^2 - m^3 = 2$$

 $(m-1) (m^2 + 2m - 2) = 6$

The only value of m lying [0,2] is m=1 Punce median is 1. 10. Ques:- The amount of bread (in Rundseds of bounds) X that a certain bakusy is able to sell in a day is found to be a numerical value random bhunomunon, with a brobability function steelified by the b.d.f. f(x), given by

- (a) find the value of k such that f(x) is a b.d.f.
- (b) what is the brobability that the number of bounds of bread that will be sold tomorrow is:
 - (i) more than 500 bounds, (ii) less than 500 bounds, and (iii) between 250 and 750 bound?
- (C) Denoting by A,B and C the events that the bounds of bread sold are as in b(i), b(ii), and b(iii) respectively, find P(A/B) and P(A/C) are (i) A and B indipendent events 9 (ii) A and C indipendent events 9

Sol!:- (a) 8n order that
$$f(x)$$
 should be a brobability dursity function
$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_{0}^{5} K x dx + \int_{5}^{10} K (10-x) dx = 1$$

(b) The bookability that more than soo bounds. $P(5 \le x \le 10) = \int_{5}^{10} \frac{1}{25} (10-x) dx$ $= \frac{1}{95} \left[10x - \frac{x^2}{2} \right]_{5}^{10}$

$$P(S \leq X \leq 10) = \frac{1}{25} \left[\frac{25}{2} \right]$$
$$= \frac{1}{2}$$
$$P(S \leq X \leq 10) = 0.5$$

$$P(0 \le x \le 5) = \int_{0}^{5} \frac{1}{25} x dx$$

$$= \frac{1}{25} \left[\frac{\infty^{2}}{2} \right]_{0}^{5}$$

$$= \frac{1}{2}$$

$$P(0 \le x \le 5) = 0.5$$

Between 250 and 750 pour.

$$P(2.5 \le x \le 7.5) = \int_{2.5}^{5} \frac{1}{25} x dx + \int_{5}^{7.5} \frac{1}{25} (10-x) dx$$

$$= \frac{1}{25} \left[\frac{x^2}{2} \right]_{2.5}^{5} + \frac{1}{25} \left[10x - \frac{x^2}{2} \right]_{5}^{7.5}$$

$$= \frac{1}{25} \left[\frac{x^2}{2} \right]_{2.5}^{5} + \frac{1}{25} \left[10x - \frac{x^2}{2} \right]_{5}^{7.5}$$

A: 52x610, B: 05x65; C: 8.52x27.5 Then from basts b(i), b(ii) and b(iii) we have,

$$P(A) = 0.5$$
, $P(B) = 0.5$, $P(C) = \frac{3}{4}$

events ANB and ANC are given by

$$AB = \phi$$
 and $AC = 520027.5$

and
$$P(A \cap B) = P(\Phi) = 0$$

and $P(A \cap C) = \int_{S}^{7.5} f(x) dx$

$$= \int_{2S}^{+.5} \int_{S}^{+.5} (10-x) dx$$

$$= \frac{1}{25} \times \frac{75}{8}$$

$$P(AAC) = \frac{3}{8}$$

A and c are indipendent

A and B are not indipendent

$$P(A/B) = \frac{P(A \cap B)}{P(B)} = 0$$

$$P(A/C) = \frac{P(A\cap C)}{P(C)} = \frac{3/8}{3/4} = \frac{1}{2}$$

17. Que:- The diameter, say x of an element of electric cable, is assumed to be a continuous random variable with b.d.f.

$$f(x) = 6x (1-x) \cdot 0 \le x \le 1$$

- (i) Check that f(x) is a b-d.f
- (ii) Obtain an expression for the distribution function of X.
- (iii) Compute the number K such that P(x<K)=P(x>K).

$$\frac{\partial \mathcal{O}^{2}}{\int f(x) dx} = 6 \int x (1-x) dx$$

$$\Rightarrow 6 \int (x-x^{2}) dx$$

$$\Rightarrow 6 \int \frac{x^{2}-x^{3}}{3} \int_{0}^{\infty}$$

hence f(x) is the p-d-f of random variable x.

(ii)
$$F_{oc}(x) = \int_{0}^{1} f(x) dx$$

$$= \int_{0}^{1} 6 x (1-x) dx$$

$$\Rightarrow \int_{0}^{1} (6x - 6x^{2}) dx$$

$$(iii)$$
 $P(X \ge K) = P(X > K)$

$$=) \int_{0}^{\infty} f(x) dx = \int_{0}^{\infty} f(x) dx$$

$$\Rightarrow 6 \int_{0}^{k} x (1-x) dx = 6 \int_{0}^{k} x (1-x) dx$$

$$9 \frac{k^{2}-k^{3}}{2} = \left[\left(\frac{1}{2}-\frac{1}{3}\right)-\left(\frac{k^{2}-k^{3}}{2}\right)\right]$$

$$3k^2 - 2k^3 = [1 - 3k^2 + 2k^3]$$

$$4k^3 - 6k^2 + 1 = 0$$

12: Ques: - Verify that the following function is a distribution function of the

$$F(x) = \begin{cases} 0, & x < -a \\ \frac{1}{2} \left(\frac{x}{a} + 1 \right), & -a \le x \le a \\ 1, & x > a \end{cases}$$

Soli - Now

$$\frac{d}{dx} F(x) = \begin{bmatrix} \frac{1}{2q} & -a \le x \le q \\ 0 & \text{otherwise} \end{bmatrix}$$

=
$$f(x)$$
, say

In order that F(x) is a distribution function 1 f(x) must be a b.d. Thus we have to show that

Now
$$\int_{-\infty}^{\infty} f(x) dx = 1$$

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\alpha}^{\alpha} f(x) dx$$

$$= \int_{-\alpha}^{\alpha} \int_{-\alpha}^{\alpha} f(x) dx$$

Punce, F(x) is a distribution function. Varifity