ISC 5228

Markov Chain Monte Carlo

In-class Assignment

Probability Distributions

- (i) Exponential: Suppose you are planning on running a parallel job on an HPC with n=128 CPUs. Let the average failure rate for a processor be $\lambda=0.01/$ year. Your program is not fault tolerant, so it fails if any of the the n (independent) CPUs fails. On average, how many days do you expect your job to run before encountering a problem. Hint: The failure rate of n independent processes is $n\lambda$.
- (ii) Poisson: Hurricanes hit Florida, on average, two times per year. Find the probability that in a given year 3 or more hurricanes hit Florida.
- (iii) Binomial: It is estimated that 4,000 of the 10,000 voters in a town are against a new sales tax. If 15 voters are randomly selected, what is the probability that more than half favor the new tax?