MA 519: Homework 6

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Problem 6.1 (Handout 8, # 2)

Identify the parameters n and p for each of the following binomial distributions:

(a) # boys in a family with 5 children;
(b) # correct answers in a multiple choice test if each question has a 5 alternatives, there are 25 questions, and the student is making guesses at random.

Solution. For part (a), the distribution is binomial with k being the number of children in a given family and p the probability that a child is born, say, male. In this case, we can reasonably assume that $p = 0.5$. Thus, the binomial distribution is given by $\mathrm{Binom}(5, 0.5)$.

For part (b), we use similar reasoning and we have $\mathrm{Binom}(25, 0.2)$ where $k = 25$ is the number of questions and $p = 1/5 = 0.2$ the probability of guessing a question correctly. ■

Problem 6.2 (Handout 8, # 10)

A newsboy purchases papers at 20 cents and sells them for 35 cents. He cannot return unsold papers. If the daily demand for papers is modeled as a $\text{Binom}(50, 0.5)$ random variable, what is the optimum number of papers the newsboy should purchase?

Solution. Let $X \sim \text{Binom}(50, 0.5)$ denote the daily demand for papers and n the number of copies bought by the newsboy. Then, the random variable $S = \min\{X, n\}$ denotes the number of copies actually sold by the newsboy. His daily profit is, therefore, measured by the random variable

$$Y = 0.35S - 0.25n.$$

Now let us compute the average sales of the newsboy. By the linearity of expected value, we have

$$\begin{aligned} E(S) &= \sum_{k=0}^{n} kP(S = k) \\ &= \sum_{k=0}^{n-1} kP(\min\{X, n\} = k) + nP(\min\{X, n\} = n), \end{aligned}$$

where $P(\min\{X, n\} = k) = P(X = k)$ the probability that there is a demand for k copies, and $P(\min\{X, n\} = n) = P(X \geq n)$ the probability that the demand exceeds the number of copies the newsboy bought, giving us

$$\begin{aligned} &= \sum_{k=0}^{n-1} kP(X = k) + nP(X \geq n) \\ &= \sum_{k=0}^{n-1} kP(X = k) + n\big(1 - P(X < n)\big). \end{aligned}$$

■

Problem 6.3 (Handout 8, # 12)

How many independent bridge dealings are required in order for the probability of a preassigned player having four aces at least once to be 1/2 or better? Solve again for some player instead of a given one.

Solution. ■

Problem 6.4 (Handout 8, # 13)

A book of 500 pages contains 500 misprints. Estimate the chances that a given page contains at least three misprints.

Solution. ■

Problem 6.5 (Handout 8, # 14)

Colorblindness appears in 1 per cent of the people in a certain population. How large must a random sample (with replacements) be if the probability of its containing a colorblind person is to be 0.95 or more?

Solution. ■

Problem 6.6 (Handout 8, # 15)

Two people toss a true coin n times each. Find the probability that they will score the same number of heads.

Solution. ■

Problem 6.7 (Handout 8, # 16)

Binomial approximation to the hypergeometric distribution. A population of TV elements is divided into red and black elements in the proportion $p : q$ (where $p + q = 1$). A sample of size n is taken without replacement. The probability that it contains exactly k red elements is given by the hypergeometric distribution of II, 6. Show that as $n \to \infty$ this probability approaches $\text{Binom}(n, p)$.

Solution. ■

Problem 6.8 (Handout 9, # 3)

Suppose X, Y, Z are mutually independent random variables, and $E(X) = 0$, $E(Y) = -1$, $E(Z) = 1$, $E(X^2) = 4$, $E(Y^2) = 3$, $E(Z^2) = 10$. Find the variance and the second moment of $2Z - Y/2 + eX$, where e is the number such that $\ln e = 1$.

Solution. ■

Problem 6.9 (Handout 9, # 14)

(*Variance of Product*). Suppose X, Y are independent random variables. Can it ever be true that $\mathrm{Var}(XY) = \mathrm{Var}(X)\,\mathrm{Var}(Y)$?
If it can, when?

Solution. ∎