

EE126 HW #5

1. a) Bernoulli R.V. $p = 1/4$

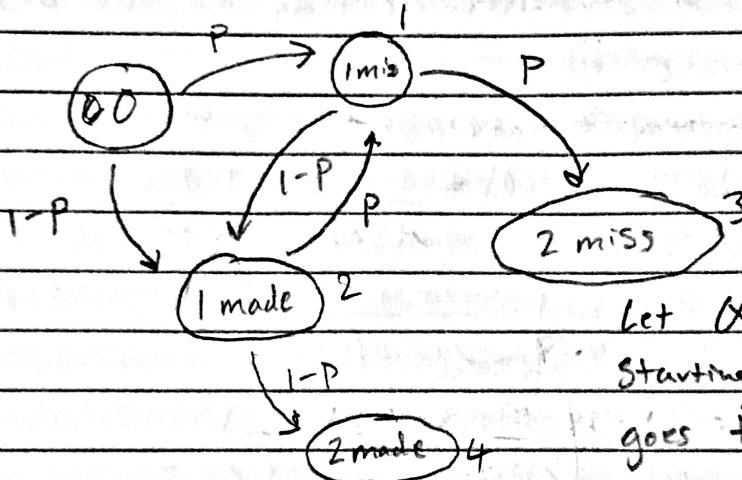
$E(\# \text{ shots missed}) = np = 3$ so 12 taken, so 9 made

b)

$P(\text{event described}) = \binom{7}{1} (1-p)^6 (p)^1 (1-p)^2$ (since independent)

$$7\left(\frac{3}{4}\right)^3 \left(\frac{1}{4}\right)^6 = \boxed{\frac{189}{262144}}$$

c)



Let $\alpha(i)$ = Probability that

Starting in state i markov goes to 2 misses before 2 makes

$$\Pr[\text{misses 2 before making 2}] =$$

$$\alpha(0) = p(\alpha(1)) + (1-p)\alpha(2) \quad (\alpha(3), \alpha(4) = 0)$$

$$\alpha(1) = p(1) + (1-p)\alpha(2)$$

$$\alpha(2) = p(\alpha(1))$$

$$\alpha(1) = p + (1-p)(p)\alpha(1)$$

$$\alpha(0) = p(\alpha(1)) + (1-p)(p)\alpha(1)$$

$$\frac{1}{16} \cdot \frac{16}{13}$$

$$\alpha(1) = p + (1-p)(p)[p + (1-p)(p)[p + \dots]]$$

$$= \frac{1}{4} + p \sum_{i=1}^{\infty} (1-p)^i (p)^i$$

$$\frac{3}{16}$$

$$= \frac{1}{4} + \frac{1}{4} \left[\frac{(3/4)(1/4)}{1 - 3/16} \right] = \frac{1}{4} + \left(\frac{3}{13} \right) \left(\frac{1}{4} \right) = \frac{16}{52} = \frac{4}{13}$$

$$\alpha(0) = \frac{1}{4} \left(\frac{16}{52} \right) + \left(\frac{3}{4} \right) \left(\frac{1}{4} \right) \left(\frac{16}{52} \right) = \boxed{\frac{7}{52}}$$

2. a) bus $\sim P(\lambda)$

Students \sim Poisson(μ)

Because Poisson is memoryless distribution is just

$$P_{N_x}(k) = P(k, x) = e^{-\lambda x} \frac{(\lambda x)^k}{k!}$$

b) Let T = time when next bus arrives
 K = # students getting on the bus

$$f_T(t) = \lambda e^{-\lambda t}$$

Merged poisson = rate $\lambda + \mu$

$$P(\text{student} | \text{arrival}) = \frac{\mu}{\lambda + \mu}$$

$$P(\text{Bus} | \text{arrival}) = \frac{\lambda}{\lambda + \mu}$$

$$P(\text{student} = k) = \left(\frac{\mu}{\lambda + \mu}\right)^k \left(\frac{\lambda}{\lambda + \mu}\right)$$

c) Let U be time of first arrival before 11 AM
and V = time of first arrival after 11 AM.
 L = interarrival interval containing 11 AM

$$L = (t_{11AM} - U) + (V - t_{11AM})$$

These 2 intervals model indep. r.v. w/ param λ

$$f_L(t) = \frac{\lambda^2 t e^{-\lambda t}}{2} = \frac{\lambda^2 t}{2} e^{-\lambda t}$$

$$\text{P(Student arrived before last)} = \left(\frac{\mu}{\lambda + \mu}\right)^K \left(\frac{\lambda}{\lambda + \mu}\right)$$

$$\text{P(Student arrived before next)} = \left(\frac{\mu}{\lambda + \mu}\right)^n \left(\frac{\lambda}{\lambda + \mu}\right)$$

$$\text{P(Student = k)} = \binom{k}{2} \left(\frac{\mu}{\lambda + \mu}\right)^k \left(\frac{\lambda}{\lambda + \mu}\right)$$

4.

Police drive \sim Poisson rate λ

a) Let T_1, T_2, T_3, \dots = interarrival times for police

$$E[N] = \sum_{i=0}^{\infty} P(T_i < t) = \sum_{i=0}^{\infty} (1 - e^{-\lambda t})^i - \frac{(1 - e^{-\lambda t})^i}{1 - (1 - e^{-\lambda t})} =$$

$$1 - e^{-\lambda t} + \boxed{e^{-\lambda t} - \frac{1}{e^{\lambda t} - 1}}$$

b)