Discussion 1 Math Review

1. Probability Review

There are n archers all shooting at the same target (bullseye) of radius 1. Let the score for a particular archer be defined to be the distance away from the center (the lower the score the better, and 0 is the optimal score). Each archer's score is independent of the others, and is distributed uniformly between 0 and 1. What is the expected value of the worst (highest) score?

2. Maximum Likelihood Estimation

Given N i.i.d. Poisson random variables, $x_1, x_2, ..., x_N$, find the maximum likelihood estimator for the parameter of the distribution, λ . Recall for a Poisson R.V., $p(x; \lambda) = \frac{e^{-\lambda} \lambda^x}{x!}$.

Discussion 1 Math Review

3. Linear Algebra

Find the eigenvalues and corresponding eigenvectors of the following matrix.

$$A = \begin{bmatrix} 2 & 1 \\ 0 & -1 \end{bmatrix}$$

4. Projections

Given a plane x + y + z = 4 and point A located at (2,6,8), find the coordinates of the closest point B on the plane to A. What is the distance between A and B?