

- ① Box 1 contains 1000 missile parts of which 10% are defective.  
 Box 2 contains 2000 missile parts of which 5% are defective.  
 Two parts are picked from a randomly selected box.

a) Find the probability that both parts are defective.

$$P(B_1) = \text{Prob. of choosing Box 1} = .50$$

$$P(B_2) = \text{"Box 2"} = .50$$

$$P(2D) = \text{Probability of 2 Defects}$$

$$\therefore P(2D) = P(B_1) \times P(D_1|B_1)P(D_2|D_1 \text{ in } B_1) + P(B_2) \times P(D_1|B_2)P(D_2|D_1 \text{ in } B_2)$$

$$= .5 \times \left(\frac{100}{1000}\right)\left(\frac{99}{999}\right) + .5 \times \left(\frac{100}{2000}\right)\left(\frac{99}{1999}\right)$$

$$P(2D) = .00619307 = 0.619307\%$$

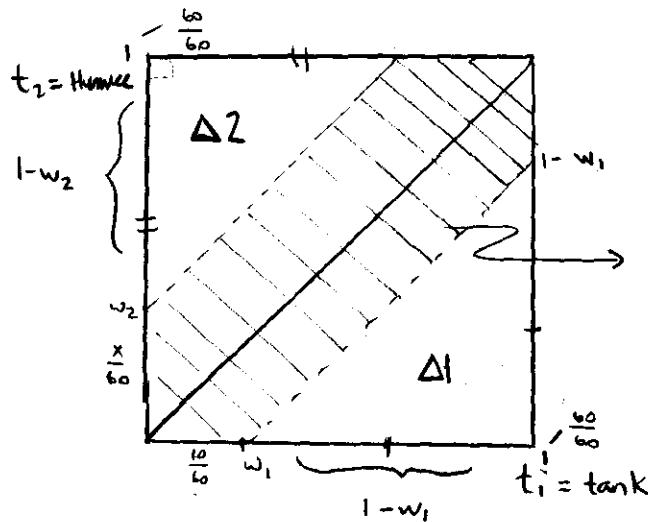
b) Assuming that both are defective, find the probability that they came from Box 1.

$$\text{RECALL Bayes' Rule: } P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$$\therefore P(B_1|2D) = \frac{P(2D|B_1) \cdot P(B_1)}{P(2D)} = \frac{\left(\frac{100}{1000} \times \frac{99}{999}\right) \cdot \left(\frac{1}{2}\right)}{0.00619307}$$

$$\approx P(B_1|2D) = .80008057 = 80.008057\%$$

- ② A tank and a humvee arrive at a supply depot at random between 9am and 10am. The tank stops for 10 minutes and the humvee for  $x$  minutes. Find  $x$  so that the probability that the tank and humvee will meet equals 0.5.



This exact area represents the probability that the two vehicles will meet, since:

$$f_{xy}(x,y) = f_x(x) f_y(y)$$

As graphically shown, the  $P(\text{meet}) = 1 - \Delta 1 - \Delta 2$   
 where  $\Delta 1 = \text{area of } \Delta 1$   
 $\Delta 2 = \text{area of } \Delta 2$

$$\begin{aligned} \therefore P(\text{meet}) &= 1 - \Delta 1 - \Delta 2 \\ &= 1 - \frac{1}{2}(1-w_1)(1-w_1) - \frac{1}{2}(1-w_2)(1-w_2) \\ &= 1 - \frac{1}{2}(1-w_1)^2 - \frac{1}{2}(1-w_2)^2 \\ 0.5 &= 1 - \frac{1}{2}\left(1 - \frac{10}{60}\right)^2 - \frac{1}{2}\left(1 - \frac{x}{60}\right)^2 \end{aligned}$$

$$\Rightarrow \boxed{x = 26.83 \text{ minutes}} \sim \text{Tank must wait 26.8 minutes to ensure a meet probability of } 50\%$$

- ③ A register contains 16 random binary digits which are mutually independent. Each digit is a 0 or a 1 with equal probability. Find the probability of the following events:

Note:  $n = \text{total \# of possible combinations} = 2^{16}$

- a) The register contains 1111001100110101:  $\nearrow .00001526$

Only one unique solution:  $\rightarrow$

$$\frac{1}{2^{16}} = .001526\%$$

- b) The register contains exactly 4 zeros:

$\sim$  All other 12 slots are certain to be 1; therefore  $\rightarrow$

# of possible 4 '0's' slot combinations:  $\binom{16}{4} = 1820$

$\rightarrow$

$$\text{Probability} = \frac{1820}{2^{16}} = .02777 = 2.777\%$$

- c) The first 5 digits are all ones:

1 1 1 1 1 x x x x x x x x x x x  $\rightarrow x = 0 \text{ or } 1 \text{ (don't care)}$

$\therefore$  Total # of  $2^n$  possible combinations!

$\Rightarrow$

$$\text{Probability} = \frac{2^n}{2^{16}} = .03125 = 3.125\%$$

- d) All digits in the register are the same:

$\sim$  There are only TWO distinct cases; ALL 0's or ALL 1's

$\nearrow .00003052$

$\rightarrow$

$$\text{Probability} = \frac{2}{2^{16}} = .003052\%$$

- ④ A random number generator generates integers from 1-9 (inclusive). All outcomes are equally likely; each integer is generated independently of any previous integers. Let  $\Sigma$  denote the sum of two consecutively generated integers; that is,  $\Sigma = N_1 + N_2$ .

~ Create a table of  $N_1, N_2, \Sigma$  combinations...

$N_2 \backslash N_1$	1	2	3	4	5	6	7	8	9
1	2	3	4	5	6	7	8	9	10
2	3	4	5	6	7	8	9	10	11
3	4	5	6	7	8	9	10	11	12
4	5	6	7	8	9	10	11	12	13
5	6	7	8	9	10	11	12	13	14
6	7	8	9	10	11	12	13	14	15
7	8	9	10	11	12	13	14	15	16
8	9	10	11	12	13	14	15	16	17
9	10	11	12	13	14	15	16	17	18

Remember:

Odd + Odd = Even

Even + Even = Even

Even + Odd = Odd

Total # of combinations =  $9 \times 9 = 81$

↳ 40 odd combinations

↳ 41 even combinations

- a) Given that  $\Sigma$  is odd, what is the conditional probability that  $\Sigma$  is 7?

~ Looking at O's in table:  $P(\Sigma=7) = \frac{6}{40} = .15 = 15\%$

- b) Given that  $\Sigma > 10$ , what is the conditional probability that at least one of the integers is  $> 7$ ?

~ Draw a --- line for  $\Sigma > 10$ , then find all values of  $N_1, N_2 > 7$ . All values in --- area represent the wanted values.

$$P(\text{1 or integers} > 7 \mid \Sigma > 10) = \frac{26}{36} = \frac{13}{18} = 0.72\bar{2} = 72.22\%$$

- c) Given that  $N_1 > 8$ , what is conditional probability that  $\Sigma$  will be odd?

~ Representative area where  $N_1 > 8$  is below ---.  
Total of 9 possibilities with 4 being odd.  $\therefore$

$$P(\Sigma = \text{odd} \mid N_1 > 8) = \frac{4}{9} = .44\bar{4} = 44.44\%$$

- ⑤ The time-to-failure in months,  $x$ , of computer chips produced at two fabrication plants A and B obey, respectively, the following pdfs:

$$F_X(x|A) = (1 - e^{-x/5}) u(x) \sim \text{Plant A}$$

$$F_X(x|B) = (1 - e^{-x/2}) u(x) \sim \text{Plant B}$$

Plant B produces  $3x$  as many chips as plant A. The chips, indistinguishable to the eye, are intermingled and sold. What is the probability that a computer chip purchased at random will work at least: 2 months, 5 months, 7 months.

$$\sim P(A) = \frac{1}{4}, \quad P(B) = \frac{3}{4} \quad (\text{given the problem statement})$$

$$\text{Since } F_X(x) = \sum_{i=1}^n F_X(x|A_i) P[A_i]$$

$$\begin{aligned} \therefore F_X(x) &= F_X(x|A) P(A) + F_X(x|B) P(B) \\ &= (1 - e^{-x/5}) \cdot \frac{1}{4} + (1 - e^{-x/2}) \cdot \frac{3}{4} \end{aligned}$$

$$\Rightarrow F(2) = .55651 \sim \text{Time to failure in 2 months}$$

$$\Rightarrow F(5) = .84647 \sim \text{Time to failure in 5 months}$$

$$\Rightarrow F(7) = .91570 \sim \text{Time to failure in 7 months}$$

a)  $P(\text{chip working at least 2 months}) :$

$$P(\text{at least 2 months}) = 1 - F(2) = .44349$$

b)  $P(\text{chip working at least 5 months}) :$

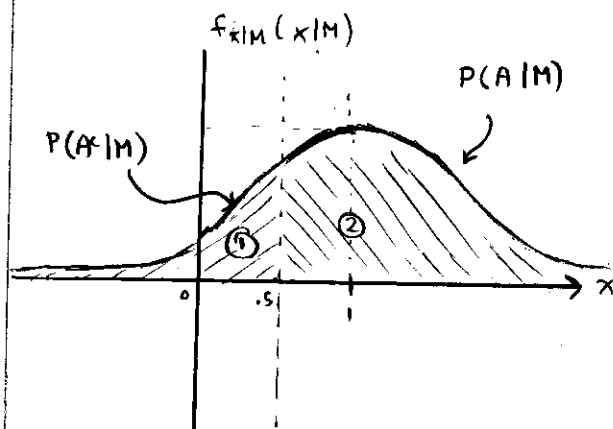
$$P(\text{at least 5 months}) = 1 - F(5) = .15353$$

c)  $P(\text{chip working at least 7 months}) :$

$$P(\text{at least 7 months}) = 1 - F(7) = .0843$$

- ⑥ A U.S. defense radar scans the skies for UFO's. Let  $M$  be the event that a UFO is present and  $M^c$  be the event that a UFO is absent. Let  $A$  denote the event of an alert,  $\{X > x_a\}$ . Compute  $P(A|M)$ ,  $P(A|M^c)$ ,  $P(A^c|M)$ .

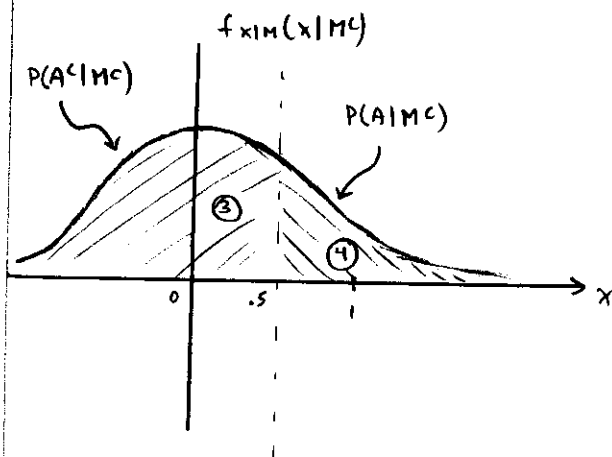
• Graph  $f_{X|M}(x|M) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}[x-1]^2} \sim \mu=1, \sigma=1$



$$\textcircled{1} = \int_{-\infty}^{0.5} f_{X|M}(x|M) dx = .3085 = P(A^c|M)$$

$$\textcircled{2} = \int_{0.5}^{+\infty} f_{X|M}(x|M) dx = .6915 = P(A|M)$$

• Graph  $f_{X|M^c}(x|M^c) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}x^2} \sim \mu=0, \sigma=1$



$$\textcircled{3} = \int_{-\infty}^{0.5} f_{X|M^c}(x|M^c) dx = .6915 = P(A|M^c)$$

$$\textcircled{4} = \int_{0.5}^{+\infty} f_{X|M^c}(x|M^c) dx = .3085 = P(A^c|M^c)$$

\* Graph's confirmed using indefinite integral evaluations of MATLAB and a normal distribution graph as seen at:

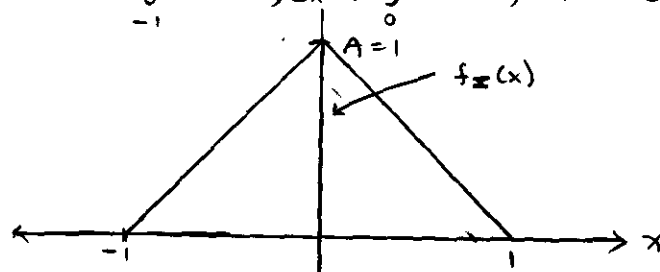
<http://www.math.ubc.ca/~knight/utility/NormTble.htm>

⑦ Consider the random variable  $X$  with pdf  $f_X(x)$  given by:

$$f_X(x) = \begin{cases} A(1+x) & , -1 < x \leq 0 \\ A(1-x) & , 0 < x < 1 \\ 0 & , \text{elsewhere} \end{cases}$$

a) Find  $A$  and plot pdf  $f_X(x)$ .

$$\sim 1 = \int_{-1}^0 A(1+x) dx + \int_0^1 A(1-x) dx = \frac{1}{2}A + \frac{1}{2}A \Rightarrow A=1$$

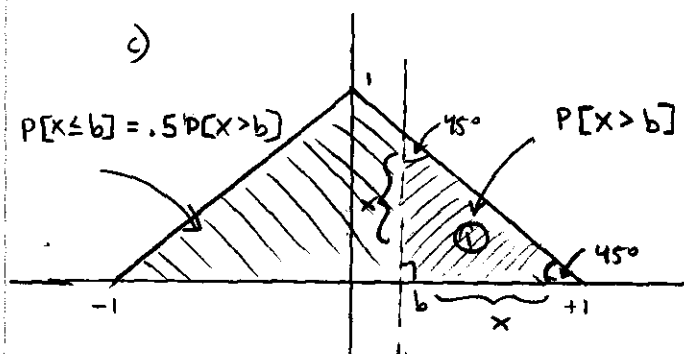
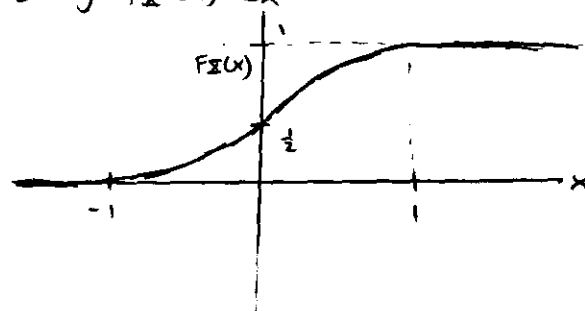


$\sim$  PDF of  $f_X(x)$ .

b) Plot cdf of  $F_X(x)$ .

$$\sim f_X(x) = \frac{d}{dx} F_X(x) : F_X(x) = \int f_X(x) dx$$

$$F_X(x) = \begin{cases} x + \frac{x^2}{2} + \frac{1}{2} & , -1 < x \leq 0 \\ x - \frac{x^2}{2} + \frac{1}{2} & , 0 < x < 1 \\ 0 & , \text{elsewhere} \end{cases}$$



Find Area of  $\Delta ①$ .  $\rightarrow$  Given the 45-45-90° triangle:

$A_{\Delta ①} = \frac{1}{2}bh \rightarrow$  We know that area of ① must be  $\frac{1}{3}$  the total area of the pdf.

$$\therefore \frac{1}{3}(1) = \frac{1}{2}x^2 \Rightarrow x = .816497$$

$$\Rightarrow \boxed{b = 1 - x = .183503}$$