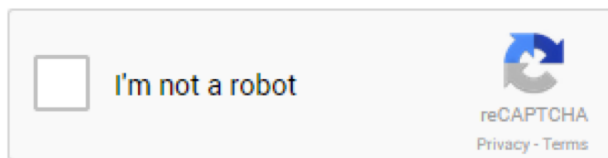


## Section #4: Joint Random Variables

1. **Are we due for an earthquake?:** After the class where we talked about the probability of Earthquakes at Stanford, a student asked a question: “Doesn’t the probability of an earthquake happening change based on the fact that we haven’t had one for a while?” Let’s explore! Recall the USGS rate of earthquakes of magnitude 8+ is  $\lambda = 0.002$  earthquakes per year.
  - a. What is the probability of no 8+ earthquakes in four years after the 1908 earthquake (recall that earthquakes are exponentially distributed)?
  - b. What is the probability of no 8+ earthquakes in the 113 years between the 1908 earthquake and four years from now?
  - c. What is the probability of no 8+ earthquakes in the 113 years between the 1908 earthquake and four years from now *given* that there have been no earthquakes in the last 109 years?
  - d. Did you notice anything interesting? Would this work for any value of  $\lambda$ ?
2. **ReCaptcha:** Based on browser history, Google believes that there is a 0.2 probability that a particular visitor to a website is a robot. They decide to give the visitor a recaptcha:



Google presents the visitor with a box, 10 pixels wide by 10 pixels tall. The visitor must click inside the box to show that they are not a robot. You have observed that robots click uniformly in the box. However, the distance  $D$  of a human click from the center of the box, in pixels, is distributed by a *Rayleigh Distribution* with parameter  $\theta = 2$ . A Rayleigh random variable is parameterized by a single scale parameter  $\theta$  and has the following probability density function and cumulative density function:<sup>1</sup>

$$f_X(x) = \begin{cases} \frac{x}{\theta} e^{-x^2/2\theta} & x \geq 0 \\ 0 & \text{else} \end{cases}$$

$$F_X(x) = \begin{cases} 1 - e^{-x^2/2\theta} & x \geq 0 \\ 0 & \text{else} \end{cases}$$

<sup>1</sup>Recaptcha uses more sophisticated statistics of natural human house gestures and clicks, but this problem covers the central idea behind the new click based recaptchas. It was also a midterm question last Spring.

- What the the probability density function of a robot clicking  $X = x$  pixels from the left of the box and  $Y = y$  pixels from the top of the box?
- What is the probability that a human clicks on a pixel that has a distance from the center of the box which is greater than or equal to 1.2 pixels?
- The visitor clicks in the box at pixel  $(x = 1.414, y = 1.414)$  which has a distance of 2 pixels from the center. What is Google’s new belief that the visitor is a robot?

### 3. It’s Complicated

This probability table shows the joint distribution between two random variables: the year of the student at Stanford ( $Y$ ) and their relationship status ( $R$ ). The data was volunteered last year by over 200 anonymous students:

	Single	In a Relationship	It’s Complicated
Freshman	0.12	0.07	0.02
Sophomore	0.17	0.12	0.02
Junior	0.10	0.11	0.02
Senior	0.01	0.07	0.00
5+	0.04	0.10	0.03

- What is the marginal probability distribution for relationship status at Stanford ( $R$ )? Provide your result as a mapping between the values that  $R$  can take on and the corresponding probabilities.
- What is the conditional probability of relationship status ( $R$ ) given that a student is a Senior ( $Y = \text{Senior}$ )? Provide your result as a mapping between the values that  $R$  can take on and the corresponding probabilities.
- What is the conditional probability that someone is “In a Relationship” given their year in school,  $P(R = \text{In a Relationship} | Y)$ ? Give your answer as a mapping between the values that  $Y$  can take on and the corresponding probabilities.