

MIDTERM EXAMINATION - Answerkey
PROBABILITY, STATISTICS AND RANDOM PROCESS
Semester 1, 2023-24 • November 2023 • Total duration: 90 minutes

1. (10 points) If the probability that student A will fail a certain examination is 0.4, the probability that student B will fail the examination is 0.2, and the probability that both student A and student B will fail the examination is 0.1, what is the probability that at least one of these two students will fail the examination? $0.4+0.2-0.1$
2. (20 points) A box contains 4 reds ball and 3 blue balls. One ball is selected at random at its color observed. The ball is then returned to the box and 2 additional balls of the same color are also put into the box. A second ball is then selected at random, its color is observed, and it is returned to the box together with 2 additional balls of the same color.
 - (a) Evaluate the conditional probability that the second ball is blue given that the first ball is red. $\frac{3}{9}$
 - (b) Find the probability that two selected balls are blue. $\frac{3}{7} \times \frac{5}{9} = \frac{5}{21}$
3. (10 points) Consider a system of two components in parallel. The components work independently. It is known that the probability that each component fails is 0.95. Find the probability that the system works. $1 - (0.95)^2$
4. (10 points) In a class of Calculus 1, 30% of students are from CS school, 20% from EE school, 40% from BME school and 10% from other schools. It is known that the fraction of students passing the course in CS school, EE school, BME school and other schools are 80%, 78%, 85% and 75% respectively. Take randomly a student from this class. Evaluate the probability that this student comes from CS school given that he/she passes the course. $\frac{30\% \cdot 80\%}{30\% \cdot 80\% + 20\% \cdot 78\% + 40\% \cdot 85\% + 10\% \cdot 75\%}$
5. (20 points) Let X be a discrete random variable with probability mass function is given by

$$p(x) = cx \quad \text{for } x = 1, 2, 3, 4, 5, 6$$

- (a) Find the value of c . $c = \frac{1}{1+2+3+4+5+6} = \frac{1}{21}$
 - (b) Compute $P(2 < X < 6) = p(3) + p(4) + p(5) = \frac{12}{21}$.
 - (c) Determine the mean and variance of X $E(X) = \frac{91}{21} = \frac{13}{3}, Var(X) = \frac{441}{21} - \left(\frac{13}{3}\right)^2$.
6. (20 points) Suppose that X is a continuous random variable with probability density function

$$f(x) = \begin{cases} cx^2 & \text{if } 1 \leq x \leq 2 \\ 0 & \text{elsewhere} \end{cases}$$

- (a) Find $c = \frac{3}{7}$.
 - (b) Evaluate $E(X) = \int_1^2 \frac{3}{7}x^3 dx = \frac{45}{28}$ and $Var(X) = \int_1^2 \frac{3}{7}x^4 dx - \left(\frac{45}{28}\right)^2$.
 - (c) Compute $P(X > 1.5) = \int_{1.5}^2 \frac{3}{7}x^2 dx$.
7. (10 points) The temperature in degrees Celsius at a certain location is normally distributed with a mean of 28 degrees and a standard deviation of 4 degrees. Find the probability that the temperature is between 26 and 30 degrees. $\phi\left(\frac{30-28}{4}\right) - \phi\left(\frac{26-28}{4}\right) \approx 0.6915 - 0.3085 = 0.3830$