

Name: Flori Kusari

Probability and Random Processes #5

Date: 20/10/2024

Problem 6.1:

$$(k \cdot 2^0) + (k \cdot 2^1) + (k \cdot 2^2) = 1$$

$$\textcircled{a} \quad k(1+2+4) = 1$$

$$7k = 1$$

$$\boxed{k = 1/7}$$

$$\textcircled{b} \quad P[X \text{ is even}] \Rightarrow 0 \text{ or } 2$$

$$\Rightarrow \frac{1}{7} \cdot 2^0 + \frac{1}{7} \cdot 2^2 = \frac{1}{7} + \frac{4}{7} = \boxed{\frac{5}{7}}$$

© Determining $E(X)$ and $\text{Var}(X)$

$$E[X] = 0 \cdot \left(\frac{1}{7} \cdot 2^0\right) + 1 \cdot \left(\frac{1}{7} \cdot 2^1\right) + 2 \cdot \left(\frac{1}{7} \cdot 2^2\right)$$

$$= 0 + \frac{2}{7} + \frac{8}{7}$$

$$= \frac{10}{7}$$

$$E[X^2] = 0^2 \cdot \left(\frac{1}{7} \cdot 2^0\right) + 1^2 \cdot \left(\frac{1}{7} \cdot 2^1\right) + 2^2 \cdot \left(\frac{1}{7} \cdot 2^2\right)$$

$$= 0 + \frac{2}{7} + \frac{16}{7}$$

$$= \frac{18}{7}$$

$$\text{Var}(X) = \frac{18}{7} - \left(\frac{10}{7}\right)^2 = \frac{18}{7} - \frac{100}{49} = \boxed{\frac{26}{49}}$$

Problem 6.2: Given $E[X] = 10$; $\text{Var}[X] = 15$

$$\begin{aligned} \textcircled{a} \quad E[X^2] &= \text{Var}(X) + E[X]^2 \quad \rightarrow \text{comes from } \text{Var}[X] = E[X^2] - E[X]^2 \\ &= 15 + 100 \\ &= \boxed{115} \end{aligned}$$

$$\textcircled{b} \quad E[2X] = 2 \cdot E[X] = 2 \cdot 10 = \boxed{20}$$

$$\textcircled{c} \quad \text{Var}[2X+1] = 2^2 \cdot \text{Var}[X] = 4 \cdot 15 = \boxed{60}$$

Problem 6.3: Value of X For each possible value,

$$P[X=1] \rightarrow 9 \text{ Possibilities} \rightarrow P[X=1] = 9/9000 = 1/1000$$

$$P[X=2] \rightarrow 108 \text{ Possibilities} \rightarrow P[X=2] = 108/9000 = 3/250$$

$$P[X=3] \rightarrow 336 \text{ Possibilities} \rightarrow P[X=3] = 336/9000 = 28/750$$

$$P[X=4] \rightarrow 3024 \text{ Possibilities} \rightarrow P[X=4] = 3024/9000 = 168/250$$

$$E[X] = 1 \cdot P[X=1] + 2 \cdot P[X=2] + 3 \cdot P[X=3] + 4 \cdot P[X=4]$$

$$= 0.001 + 0.024 + 0.112 + 1.344 = 1.481$$

$$\boxed{E[X] \approx 1.481}$$

Problem 6.4:

Geometric Distribution shows that $P[HH] = 0.25$ or $1/4$

$$E[X] \text{ for Geometric Distribution is } E[X] = \frac{1}{P[HH]} = \frac{1}{1/4} = 4$$

$$\boxed{E[X] = 4}$$

Problem 6.5:

A B

① $E[N] = \text{Nr. of Initial Block Tests} + \text{Expected Number of Tests in Positive Blocks}$

A: $100/m$

B: $100 \cdot P[\text{At least one person in a block is positive}] = 100(1 - P(\text{All people are negative}))$
 $= 100(1 - (0.99)^m)$

$$\underline{E[N] = 100/m + 100(1 - (0.99)^m)}$$

② According to GeoGebra the minimization point is 11 for integers with value of "19.557083665".

Analysing the graph we find that the minimum is close to 10.516237300 with value of 19.5389077.