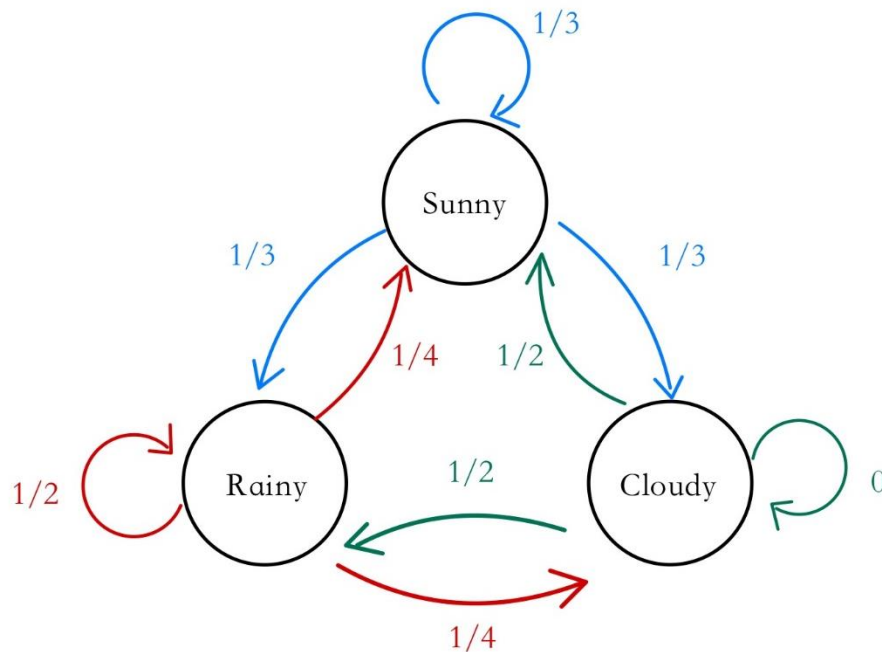


系級：_____ 學號：_____ 姓名：_____



I. On average, how many consecutive sunny days?

1. 設 $p = \frac{2}{3}$ (sunny \rightarrow rainy / cloudy)

$q = \frac{1}{3}$ (sunny \rightarrow sunny)

$$b^*(x; 1, p) = pq^{x-1}$$

$$E(x) = \sum_{i=0}^{\infty} i \cdot pq^{i-1} = p + 2pq + 3pq^2 + 4pq^3 + \dots \quad \text{--- ①}$$

$\otimes q$ $qE(x) = \sum_{i=0}^{\infty} i \cdot pq^i = pq + 2pq^2 + 3pq^3 + 4pq^4 + \dots \quad \text{--- ②}$

$\rightarrow p+q=1$

① - ② : $pE(x) = p + pq + pq^2 + pq^3 + \dots$

$E(x) = 1 + q + q^2 + \dots \rightarrow$ 無窮等比級數

$$= \frac{1}{1-q} = \frac{3}{2} \text{ (天)}$$

II. If today is cloudy, how many days can be expected before next cloudy day arrives?

2. 先求得穩定狀態:

$$\begin{matrix} & \begin{matrix} (s) & (c) & (r) \end{matrix} \\ \begin{matrix} \begin{matrix} (s) & (c) & (r) \end{matrix} \\ x & y & z \end{matrix} & \begin{matrix} \begin{matrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{4} & \frac{1}{4} & \frac{1}{2} \end{matrix} \end{matrix} = \begin{matrix} \begin{matrix} (s) & (c) & (r) \end{matrix} \\ x & y & z \end{matrix} \end{matrix}$$

"
 $(1-x-y)$

$$x = \frac{1}{3}, \quad y = \frac{2}{9}, \quad z = \frac{4}{9}$$

sunny cloudy rainy

令今天為 cloudy, n 天後出現 cloudy 的機率為:

$$p(n) = \left(1 - \frac{2}{9}\right)^{n-1} \cdot \frac{2}{9} = \frac{2}{9} \left(\frac{7}{9}\right)^{n-1}$$

$$\begin{aligned} E[p(n)] &= \sum_{n=1}^{\infty} \frac{2}{9} n \left(\frac{7}{9}\right)^n = \frac{2}{9} \cdot \frac{9}{7} \sum_{n=1}^{\infty} n \left(\frac{7}{9}\right)^n \\ &= \frac{2}{7} \cdot \frac{x}{(1-x)^2} \Big|_{x=\frac{7}{9}} = \frac{9}{2} \text{ (天)} \end{aligned}$$

∴ 題意不清, 故答案寫 4.5 或 3.5 天皆為正確.