

HW 7:

a) $P(X=k) = \frac{1}{10} \cdot \left(\frac{2}{3}\right)^k$ ~ to verify we need to prove that for $0 \leq k \leq \infty$

this $f_{Xn} = 1$

$P(X=0) + \sum_{k=1}^{\infty} P(X=k) = 1$ is what we need to prove

$= \frac{4}{5} + \frac{1}{10} \cdot \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^k$ — used wolfram to simplify

$= \frac{4}{5} + \frac{1}{10} \cdot 2$

$= 1 \checkmark$

b) $P(X \geq k | X \geq 1) = \frac{P(X \geq k \cap X \geq 1)}{P(X \geq 1)} = \frac{P(X \geq k)}{P(X \geq 1)}, k = 1, 2, \dots$

$\Rightarrow \frac{\frac{1}{10} \sum_{x=k}^{\infty} \left(\frac{2}{3}\right)^x}{\frac{1}{10} \sum_{x=1}^{\infty} \left(\frac{2}{3}\right)^x} = \frac{\left(\frac{2}{3}\right)^k \cdot \left(1 + \left(\frac{2}{3}\right) + \left(\frac{2}{3}\right)^2 + \dots\right)}{\frac{2}{3} \cdot \left(1 + \left(\frac{2}{3}\right) + \left(\frac{2}{3}\right)^2 + \dots\right)} = \frac{\left(\frac{2}{3}\right)^k}{\left(\frac{2}{3}\right)} = \left(\frac{2}{3}\right)^{k-1}$

HW 8:

a) $f_X(x) = \frac{1}{b-a} = \frac{1}{10-4} = \frac{1}{6}$

$P(X < 6) = \int_a^b f_X(x) dx = \int_4^6 \frac{1}{6} dx = \frac{1}{6} [6-4] = \frac{1}{3}$

b) $P(|X-7| > 1) = 1 - P(|X-7| \leq 1) = 1 - P(-1 \leq X-7 \leq 1) = 1 - P(6 \leq X \leq 8)$

$\Rightarrow 1 - \int_6^8 \frac{1}{6} dx = \frac{2}{3}$

c) $P(X < t | X < 6) = \frac{P(\{X < t\} \cap \{X < 6\})}{P(X < 6)} = \frac{P(X < t)}{P(X < 6)} \Rightarrow \frac{\int_4^t \frac{1}{6} dx}{\frac{1}{3}} = \frac{\frac{t-4}{6}}{\frac{1}{3}} = \frac{t-4}{2}$