Spring 2022

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**Homework 2 - Solutions** 

Due date: Apr 4, 23:59, Cyber campus

1.

$$P(RR|\text{red side up}) = \frac{P(RR, \text{red side up})}{P(\text{red side up})}$$

$$= \frac{P(RR)P(\text{red side up}|RR)}{P(\text{red side up})}$$

$$= \frac{(1/3)(1)}{1/2} = 2/3$$

- 2. We want to pick door 2 (switch choice). Refer to the links for further explanation.
- 3. (a) Define C: Have cancer, E: high PSA level

$$P(E|C^{C})=0.135, P(E|C)=0.268$$

$$P(C)=0.7, P(C|E)=?$$

$$P(C|E) = P(E|C)P(C) / [P(E|C)P(C) + P(E|C^{c})P(C^{c})] = 0.268*0.7 / (0.268*0.7+0.135*0.3) = 0.8224$$

(b) 
$$P(E|C^{C})=0.135$$
,  $P(E|C)=0.268 \rightarrow P(E^{C}|C^{C})=0.865$ ,  $P(E^{c}|C)=0.732$ 

$$P(C)=0.7, P(C|E^c)=?$$

$$P(C|E^c) = P(E^c|C)P(C) / [P(E^c|C)P(C) + P(E^c|C^c)P(C^c)] = 0.732*0.7 / (0.732*0.7 + 0.865*0.3) = 0.6638$$

(c) P(C)=0.3

$$P(C|E) = P(E|C)P(C) / [P(E|C)P(C) + P(E|C^{c})P(C^{c})] = 0.268*0.3 / (0.268*0.3+0.135*0.7) = 0.4596$$

4. 
$$P\{\text{good}|O\} = P\{\text{good}, O\}/P\{O\}$$
  
=  $.2P\{O|\text{good}\}/[P\{O|\text{good}\}.2 + P\{O|\text{average}\}.5 + P\{O|\text{bad}\}.3]$   
=  $.2 \times .95/[.95 \times .2 + .85 \times .5 + .7 \times .3] = 190/825$ 

5.

(a) 
$$P(T=5) = F(5) - F(4) = 3/4 - 1/2 = 1/4$$
.

(b) 
$$P(T > 3) = 1 - F(3) = 1 - 1/2 = 1/2$$
.

(c) 
$$P(1.4 < T < 6) = F(6) - F(1.4) = 3/4 - 1/4 = 1/2$$
.

(d) 
$$P(T \le 5 | T \ge 2) = \frac{P(2 \le T \le 5)}{P(T > 2)} = \frac{3/4 - 1/4}{1 - 1/4} = \frac{2}{3}$$
.

6. (1) 
$$\int_0^\infty ce^{-2x} dx = -\frac{c}{2} [e^{-2x}]_0^\infty = -\frac{c}{2} [0-1] = \frac{c}{2} = 1$$
, thus  $c = 2$ .

(2) 
$$P(X > 2) = \int_2^\infty 2e^{-2x} dx = -[e^{-2x}]_2^\infty = -[0 - e^{-4}] = e^{-4} (or \frac{1}{e^4})$$

7.

(a) 
$$P(X > 8) = 1 - P(X \le 8) = \sum_{x=0}^{9} e^{-6} \frac{6^x}{x!} = e^{-6} \left( \frac{6^0}{0!} + \frac{6^1}{1!} + \dots + \frac{6^8}{8!} \right) = 0.1528.$$

(b) 
$$P(X=2) = e^{-6} \frac{6^2}{2!} = 0.0446.$$

8. (a) 
$$\int_0^2 f(x, y) dy = 12x^2/7 + 6x/7$$

(b) 
$$\int_0^1 \int_0^x f(x, y) dy dx = \int_0^1 (6x^3/7 + 3x^3/14) dx = 15/56.$$