

Problem 1: Let the sample space S represent the current population of the United States. Suppose also that to every individual $s \in S$ we assign the state $X(s)$ in which they currently reside. So, for example, I would write

$$X(\text{John}) = \text{New York}.$$

Does this function

$$X : S \rightarrow \{\text{Alabama}, \text{Alaska}, \dots, \text{Wyoming}\}$$

qualify as a random variable on S ? If not, how could you make it fit the template of a random variable?

Problem 2: Suppose that we flip a fair coin twice. As usual, we model the situation using a uniform probability space with sample space

$$S = \{HH, HT, TH, TT\}.$$

Describe some random variables on S .

Problem 3: Suppose that we toss a pair of fair six-sided dice. As usual, we model the situation using a uniform probability space with sample space

$$S = \{(1, 1), (1, 2), \dots, (5, 6), (6, 6)\}.$$

Describe some random variables on S .

Problem 4: Let

$$S = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 \leq 1\}$$

be the solid unit disk in \mathbb{R}^2 . Consider drawing a point uniformly at random from S .

(a) Define an appropriate probability space that models this scenario.

(b) Describe some random variables in this scenario.

Problem 5: You and a friend play a game where you each toss a fair coin. If both coins land tails, you win \$1; if they both land heads, you win \$2; if the coins do not match (one lands a head, the other a tail), you lose \$1 (win $-\$1$).

(a) Describe an appropriate probability space that models the situation.

(b) Let X be the random variable which gives your winnings on a single play of the game. Describe the probability distribution of X .

Problem 6: Five balls, numbered 1, 2, 3, 4, and 5, are placed in an urn. Two balls are randomly selected from the five, and their numbers noted. (The order of the selected balls does not matter.)

(a) Describe an appropriate probability space that models the situation.

(b) Let X = the largest of the two numbers. Describe the probability distribution of X .

(c) Let Y = the sum of the two numbers. Describe the probability distribution of Y .

Problem 7: Let S be the discrete probability space $S = \{1, 2, 3, 4\}$ with probability function

s	$p(s)$
1	$1/3$
2	$1/3$
3	$1/6$
4	$1/6$

Define the random variable $X : S \rightarrow \mathbb{R}$ by

$$X(s) = \begin{cases} 0 & : s = 1, 4, \\ 1 & : s = 2, \\ 2 & : s = 3. \end{cases}$$

Describe the probability distribution of X .

Problem 8: Which of the random variables in problems 5-7 are discrete? Which are continuous?

Problem 9: A gas station operates two pumps, each of which can pump up to 10,000 gallons of gas in a month. The total amount of gas pumped at the station in a month is a continuous random variable X (measured in 10,000 gallons) with a probability density function given by

$$f(x) = \begin{cases} x & : 0 < x < 1, \\ 2 - x & : 1 \leq x < 2, \\ 0 & : \text{otherwise.} \end{cases}$$

- (a) Find the probability that the station will pump between 8000 and 12,000 gallons in a particular month.

- (b) Given that the station pumped more than 10,000 gallons in a particular month, find the probability that the station pumped more than 15,000 gallons during a month.

Problem 10: The length of time to failure (in hundreds of hours) for a transistor is a random variable X with distribution function given by

$$F(x) = \begin{cases} 1 - e^{-x^2} & : x \geq 0, \\ 0 & : \text{otherwise.} \end{cases}$$

(a) Compute the quantile $Q(0.3)$.

(b) Compute the density $f(x)$ of X .

(c) Find the probability that the transistor operates for at least 200 hours.

(d) Compute the conditional probability $P(X > 1 \mid X \leq 2)$.

Problem 11: Compute the expected value $E(X)$ of the random variable X in problem 5.

Problem 12: Suppose X is a discrete random variable distributed uniformly on its range

$$\{1, 2, \dots, n\},$$

for some integer $n \geq 1$. Compute the mean value of X .

Problem 13: Let X be the number of interviews that a student has prior to getting a job. Suppose that the probability function of X is given by

$$p(x) = \begin{cases} k/x^2 & : x = 1, 2, \dots, \\ 0 & : \text{otherwise,} \end{cases}$$

where k is a constant such that $\sum_{x=1}^{\infty} k/x^2 = 1$. Compute the mean μ_X (if it exists).

Problem 14: Let X be a continuous random variable with density function

$$f(x) = \begin{cases} (3/8)x^2 & : 0 \leq x \leq 2, \\ 0 & : \text{otherwise.} \end{cases}$$

Compute the mean value of X .

Problem 15: The proportion of time per day that all checkout counters in a supermarket are busy is a random variable X with density function

$$f(x) = \begin{cases} cx^2(1-x)^4 & : 0 \leq x \leq 1, \\ 0 & : \text{otherwise.} \end{cases}$$

(a) Find the value of c that makes $f(x)$ a valid density function.

(b) Compute the expected value $E(X)$.

Problem 16: Consider the random variables X and Y defined in lecture via the table:

s	$X(s)$	$Y(s)$	$(X + Y)(s)$
1	-1	0	-1
2	1	2	3
3	3	-1	2
4	0	3	3

Suppose that the probability distribution on S is uniform.

- (a) Compute the probability distributions of X , Y , and $X + Y$.
- (b) Without me even telling you, I bet you can guess the definition of the pointwise product XY . List the outputs of XY , and compute its probability distribution.

Problem 17: Suppose that we have a random variable X on the finite sample space $S = \{1, 2, 3, 4, 5\}$ with

s	$X(s)$
1	0
2	$\pi/2$
3	π
4	$3\pi/2$
5	2π

- (a) Compute the random variable $\sin(X)$.
- (b) Assume that the (discrete) probability distribution on S has probability function $p(s)$ with

s	$p(s)$
1	0
2	1/8
3	1/2
4	1/4
5	1/8

Compute the probability distribution of $\sin(X)$.

Problem 18: Compute the expectation of the random variable $\sin(X)$ in the previous problem.

Problem 19: Let X be a continuous random variable with density function

$$f(x) = \begin{cases} (3/8)x^2 & : 0 \leq x \leq 2, \\ 0 & : \text{otherwise.} \end{cases}$$

Compute the mean value of $2X^2 + 1$.

Problem 20: Let X be a random variable on the same sample space $S = \{1, 2, 3, 4\}$ with the following values:

s	$X(s)$
1	0
2	1
3	0
4	3

Supposing that the probability distribution on S has probability function given by

s	$p(s)$
1	$1/3$
2	$1/9$
3	$1/3$
4	$2/9$

compute the expectation of the random variable $X^2 + X + 2$.

Problem 21: Suppose that X is a discrete random variable with probability function

x	$p(x)$
0	1/8
1	1/4
2	3/8
3	1/4

Compute the expectation, variance, and standard deviation of X .

Problem 22: Suppose that a single fair six-sided die is tossed once and we let X be the number facing up. Find the expected value, variance, and standard deviation of X .

Problem 23: Suppose that X is a continuous random variable with density function

$$f(x) = \begin{cases} (3/2)x^2 + x & : 0 \leq x \leq 1, \\ 0 & : \text{otherwise.} \end{cases}$$

Compute the expectation, variance, and standard deviation of X .

Problem 24:

(a) For a certain random variable X it is known that $E(X) = 2$ and $V(X) = 3$. What is $E(X^2)$?

(b) Let X be a random variable with $E(X) = 2$ and $V(X) = 4$. Compute the expectation and variance of $3 - 2X$.

Problem 25: Approximately 10% of the glass bottles coming off a production line have serious flaws in the glass. If two bottles are randomly selected, find the mean, variance, and standard deviation of the number of bottles that have serious flaws.