

22F CS-556 B HW 3

Jiangrui Zheng

November 8, 2022

1 Problem 1

1. (a)

$$\mu = 160, \sigma = 50$$
$$z = \frac{x - \mu}{\sigma} = \frac{95 - 160}{50} = -1.3$$

By z-score table:

$$P(X < 95) = 0.09680$$

2. (b)

$$P(x \geq 95) = 1 - 0.09680 = 0.9032$$
$$P(x \geq q3) = 0.9032 * 0.25 = 0.2258$$

2 Problem 2

1. (a)

$$E[X] = \mu = \frac{10}{43} * 0 + \frac{10}{43} * 200 + \frac{10}{43} * 300 + \frac{3}{43} * 500$$
$$= 6500/43$$
$$\approx 151.16$$

2. (b)

$$Var(X) = \sigma^2 = E[X^2] - E[X]^2$$
$$= \frac{10}{43} * 0 + \frac{10}{43} * 200^2 + \frac{10}{43} * 300^2 + \frac{3}{43} * 500^2 - \left(\frac{6500}{43}\right)^2$$
$$\approx 24824.23$$

$$\sigma = \sqrt{Var(X)} = \sqrt{24824.23}$$
$$\approx 157.557$$

3 Problem 3

$$P(Correct) = x + (1 - x)/y$$
$$P(Know|Correct) = \frac{P(Correct|Know)P(Know)}{P(Correct)} = \frac{1 * x}{x + (1 - x)/y} = \frac{xy}{xy + 1 - x}$$

4 Problem 4

Let A = email is detected as spam, B = email is spam, C = email is non-spam.
Using Bayes' Theorem:

$$\begin{aligned}
 P(C|A) &= P(A|C)P(C)/P(A) \\
 &= P(A|C)P(C)/(P(A|B)P(B) + P(A|C)P(C)) \\
 &= \frac{0.05 * 0.5}{0.05 * 0.5 + 0.99 * 0.5} \\
 &= 0.025/0.52 \\
 &= 0.0481
 \end{aligned}$$

5 Problem 5

Let P = mammogram result is positive, B = tumor is benign, M = tumor is malignant
Bayes' formula:

$$P(M|P) = P(P|M)P(M)/(P(P|M)P(M) + P(P|B)P(B)) = 0.8 * 0.01 / (0.8 * 0.01 + 0.1 * 0.99) \approx 0.075$$

6 Problem 6

(a)

$$\begin{aligned}
 F'(x) &= \frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \lim_{h \rightarrow 0} \frac{\frac{f(x+h)}{g(x+h)} - \frac{f(x)}{g(x)}}{h} \\
 &= \lim_{h \rightarrow 0} \left(\frac{1}{h} \cdot \left(\frac{f(x+h)}{g(x+h)} \cdot \frac{g(x)}{g(x)} - \frac{f(x)}{g(x)} \cdot \frac{g(x+h)}{g(x+h)} \right) \right) \\
 &= \lim_{h \rightarrow 0} \frac{g(x)f(x+h) - f(x)g(x+h)}{h \cdot g(x)g(x+h)} \\
 &= \lim_{h \rightarrow 0} \frac{g(x)f(x+h) - f(x)g(x) + f(x)g(x) - f(x)g(x+h)}{h \cdot g(x)g(x+h)} \\
 &= \lim_{h \rightarrow 0} \left(\frac{1}{g(x)g(x+h)} \cdot \frac{g(x)(f(x+h) - f(x)) - f(x)(g(x+h) - g(x))}{h} \right) \\
 &= \lim_{h \rightarrow 0} \frac{1}{g(x)g(x+h)} \cdot \left(\lim_{h \rightarrow 0} g(x) \frac{f(x+h) - f(x)}{h} - \lim_{h \rightarrow 0} f(x) \frac{g(x+h) - g(x)}{h} \right) \\
 &= \lim_{h \rightarrow 0} \frac{1}{g(x)g(x+h)} \cdot \left(\lim_{h \rightarrow 0} g(x) \cdot \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} - \lim_{h \rightarrow 0} f(x) \cdot \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h} \right) \\
 &= \frac{1}{[g(x)]^2} \cdot (g(x)f'(x) - f(x)g'(x)) = \frac{g'(x)f(x) - f'(x)g(x)}{[g(x)]^2}
 \end{aligned}$$

Proved.

(b) We know $\sin(a + b) = \sin a \cos b + \cos a \sin b$

$$\begin{aligned}
 f'(x) &= \lim_{h \rightarrow 0} \frac{\sin(x+h) - \sin(x)}{h} = \lim_{h \rightarrow 0} \frac{\sin(x) \cos(h) + \cos(x) \sin(h) - \sin(x)}{h} \\
 &= \lim_{h \rightarrow 0} \frac{\sin(x)(\cos(h) - 1) + \cos(x) \sin(h)}{h} \\
 &= \lim_{h \rightarrow 0} \frac{\sin(x)(\cos(h) - 1)}{h} + \cos(x) \lim_{h \rightarrow 0} \frac{\sin(h)}{h} \\
 &= 0 + \cos(x) \times 1 \\
 &= \cos(x)
 \end{aligned}$$

Proved.

7 Problem 7

By quotient rule;

$$f'(x) = \frac{e^x \cdot 2x - x^2 \cdot e^x}{e^{2x}} = \frac{2x - x^2}{e^x}$$

When $x=1$, then the slope of tangent line is $f'(1) = 1/e$, $f(x) = 1/e$.

$$y - 1/e = 1/e(x - 1)$$

So tangent line is

$$y = x/e$$

8 Problem 8

$$\begin{aligned}
 f'(x) &= e^x \\
 g'(x) &= \frac{2x(x-1) - 1 \cdot x^2}{(x-1)^2} = \frac{x^2 - 2x}{(x-1)^2} \\
 F'(x) &= f'(g(x))g'(x) = e^{\frac{x^2}{x-1}} \frac{x^2 - 2x}{(x-1)^2}
 \end{aligned}$$

9 Problem 9

(a)

$$\begin{aligned}
 F'(x) &= \frac{\left(\frac{1}{2\sqrt{x}} + 2\right)(7x - 4x^2) - (7 - 8x)(\sqrt{x} + 2x)}{(7x - 4x^2)^2} \\
 &= \frac{16x^2 + 16x\sqrt{x} - 7\sqrt{x} - 4x^{\frac{3}{2}}}{2(7x - 4x^2)^2} \\
 &= \frac{16x^2 + 12x\sqrt{x} - 7\sqrt{x}}{98x^2 - 112x^3 + 32x^4}
 \end{aligned}$$

(b)

$$\begin{aligned}
F'(x) &= \frac{3\sqrt{x}}{2} \left(\frac{1}{x^3} - 2\sqrt[3]{x} \right) + \frac{-9x^{\frac{2}{3}} - 2x^4}{3x^{\frac{14}{3}}} (1 + \sqrt{x^3}) \\
&= \frac{3(-2x^3\sqrt[3]{x} + 1)}{2x^{\frac{5}{2}}} + \frac{(-9x^{\frac{2}{3}} - 2x^4)(1 + x\sqrt{x})}{3x^{\frac{14}{3}}} \\
&= \frac{3(-2x^{\frac{10}{3}} + 1)}{2x^{\frac{5}{2}}} + \frac{(-9x^{\frac{2}{3}} - 2x^4)(1 + x^{\frac{3}{2}})}{3x^{\frac{14}{3}}}
\end{aligned}$$

(c)

$$\begin{aligned}
F'(x) &= 10(2x+1)^4(3x-2)^7 + 21(3x-2)^6(2x+1)^5 \\
&= (2x+1)^4(3x-2)^6(72x+1)
\end{aligned}$$

(d)

$$\begin{aligned}
F'(x) &= \frac{\frac{3x+1}{\sqrt{2x+1}}e^x \sin^3(x) - (e^x \sin^3(x) + 3\sin^2(x)\cos(x)e^x)x\sqrt{2x+1}}{(e^x \sin^3(x))^2} \\
&= \frac{-2x^2 \sin(x) - 6x^2 \cos(x) + 2x \sin(x) - 3x \cos(x) + \sin(x)}{e^x \sin^4(x) \sqrt{2x+1}}
\end{aligned}$$

(e)

$$\begin{aligned}
F'(x) &= \frac{1}{2\sqrt{\frac{(x-1)(x-2)}{(x-3)(x-4)(x-5)}}} \cdot \frac{-x^4 + 6x^3 + 5x^2 - 72x + 86}{(x-3)^2(x-4)^2(x-5)^2} \\
&= \frac{-x^4 + 6x^3 + 5x^2 - 72x + 86}{2\sqrt{(x-1)(x-2)}(x-3)^{\frac{3}{2}}(x-4)^{\frac{3}{2}}(x-5)^{\frac{3}{2}}}
\end{aligned}$$

10 Problem 10

(a)

$$\begin{aligned}
\frac{\partial F}{\partial x} &= \frac{(3y^2x^2 - 2)e^x - e^x(x^3y^2 - 2x + 5)}{(e^x)^2} \\
&= \frac{(3y^2x^2 - 2)e^x - e^x(x^3y^2 - 2x + 5)}{(e^x)^2} \\
&= \frac{-x^3y^2 + 3x^2y^2 + 2x - 7}{e^x} \\
\frac{\partial F}{\partial y} &= \frac{1}{e^x} \left(\frac{\partial}{\partial y}(x^3y^2) - \frac{\partial}{\partial y}(2x) + \frac{\partial}{\partial y}(5) \right) \\
&= \frac{1}{e^x} (2x^3y - 0 + 0) \\
&= \frac{2x^3y}{e^x}
\end{aligned}$$

(b)

$$\begin{aligned}
\frac{\partial F}{\partial x} &= \frac{\partial}{\partial x}(y^2 \ln(x+2y)) - \frac{\partial}{\partial x}(\ln(3z)(x^3 + y^2 - 4z)) \\
&= \frac{y^2}{x+2y} - 3x^2 \ln(3z)
\end{aligned}$$

$$\begin{aligned}
\frac{\partial F}{\partial y} &= \frac{\partial}{\partial y} (y^2 \ln(x+2y)) - \frac{\partial}{\partial y} (\ln(3z)(x^3+y^2-4z)) \\
&= 2y \ln(x+2y) + \frac{2y^2}{x+2y} - 2y \ln(3z) \\
\frac{\partial F}{\partial z} &= 0 - \left(\frac{x^3+y^2-4z}{z} - 4 \ln(3z) \right) \\
&= -\frac{y^2+x^3-4z}{z} + 4 \ln(3z)
\end{aligned}$$

11 Problem 11

(a)

$$f'(12.5) = \frac{f(15) - f(10)}{2 * 2.5} = \frac{240 - 330}{5} = -18$$

$$f'(22.5) = \frac{f(25) - f(20)}{2 * 2.5} = \frac{350 - 300}{5} = 10$$

(b)

$$f'(15) = \frac{f(20) - f(15)}{5} = \frac{300 - 240}{5} = 12$$

(c)

$$f'(15) = \frac{f(15) - f(10)}{5} = \frac{240 - 330}{5} = -18$$