

**1.**

**a.**

Since the number of customers arriving every minutes follows a poisson distribution with mean 2, the number of customers arriving every 5 minutes follows a poisson distribution with mean 10.

$$\frac{10^6 e^{-10}}{6!} \cdot \frac{10^8 e^{-10}}{8!} = 0.0071$$

**b.**

Since the number of customers arriving every minutes follows a poisson distribution with mean 2, the number of customers arriving every 20 seconds follows a poisson distribution with mean  $2/3$ .

$$C_6^{15} \cdot C_8^{15} \cdot \left(\frac{2}{3}\right)^{14} \left(1 - \frac{2}{3}\right)^{16} = 0.00256$$

**c.**

$$C_6^{60} \cdot C_8^{60} \cdot \left(\frac{1}{6}\right)^{14} \left(1 - \frac{1}{6}\right)^{106} = 0.0066$$

**d.**

We can see that the answers are close to each other, and since  $5 < 20$ , the answer in part c is closer to the true answers, which is the answers in part a.

**2.**

$$\lambda = \frac{p}{\Delta} = 3$$

$$\begin{aligned} P(X(1)X(2)X(3) = 4) &= P(X(1) = 1, X(2) = 1, X(3) = 4) + P(X(1) = 1, X(2) = 2, X(3) = 3) \\ &= e^{-3 \cdot 3} \frac{(3 \cdot 3)^4}{4!} \begin{pmatrix} 4 \\ 1 & 0 & 3 \end{pmatrix} \left(\frac{1}{3}\right)^1 \cdot \left(\frac{1}{3}\right)^0 \cdot \left(\frac{1}{3}\right)^3 \\ &\quad + e^{-3 \cdot 3} \frac{(3 \cdot 3)^2}{2!} \begin{pmatrix} 2 \\ 1 & 1 & 0 \end{pmatrix} \left(\frac{1}{3}\right)^1 \cdot \left(\frac{1}{3}\right)^1 \cdot \left(\frac{1}{3}\right)^0 \\ &= 0.00277672 \end{aligned}$$

**3.**

$$\begin{aligned} P(X = k) &= \sum_{i=k}^{\infty} P(Y = i) \cdot \left(\frac{3}{4}\right)^k \cdot \left(\frac{1}{4}\right)^{i-k} \cdot \binom{i}{k} \\ &= \sum_{i=k}^{\infty} \frac{8^i e^{-8}}{i!} \cdot 3^k \cdot \left(\frac{1}{4}\right)^i \cdot \frac{i!}{k!(i-k)!} \\ &= \frac{3^k}{k!} \sum_{i=k}^{\infty} \frac{2^i e^{-8}}{(i-k)!} \\ &= \frac{3^k}{k!} \sum_{i=0}^{\infty} \frac{2^{i+k} e^{-8}}{i!} \\ &= \frac{6^k e^{-6}}{k!} \sum_{i=0}^{\infty} \frac{2^i e^{-2}}{i!} \\ &= \frac{6^k e^{-6}}{k!} \end{aligned}$$

**4.**

**a.**

$$P(N(T_1+1) \geq 4) = P(N(T_1+1) = 4 | N(T_1) = 1) = 1 - \sum_{i=0}^2 \frac{5^i e^{-5}}{i!} = 0.875348$$

**b.**

$$\hat{\lambda} = \frac{1}{1/2} = 2$$

$$P(\hat{N}(T_1+1) \geq 4) = P(\hat{N}(T_1+1) = 4 | \hat{N}(T_1) = 1) = 1 - \sum_{i=0}^2 \frac{2^i e^{-2}}{i!} = 0.3233$$