

## HW 12 Solution

**Group 1****Grade:**

A coin that has probability of heads equal to  $p$  is tossed successively and independently until a head comes twice in a row or a tail comes twice in a row. Find the expected value of the number of tosses in terms of  $p$  and  $q = 1 - p$ .

**Hint:**

The Law of Total Expectation is useful.

**Group 2****Grade:**

$X$  and  $Y$  are independent identical discrete uniform  $(1, 10)$  random variables. Find the conditional PMF  $P_{X,Y|A}(x, y)$ . Let  $A$  denote the event that

1.  $\min(X, Y) > 5$ .
2.  $\max(X, Y) \leq 5$ .

**Hint:**

For discrete random variables, you can always list all the possible values and their corresponding probabilities.

**Group 3****Grade:**

A supermarket has two customers waiting to pay for their purchases at counter I and one customer waiting to pay at counter II. Let  $Y_1$  and  $Y_2$  denote the numbers of customers who spend more than \$50 on groceries at the respective counters. Suppose that  $Y_1$  and  $Y_2$  are independent binomial random variables, with the probability that a customer at counter I will spend more than \$50 equal to .2 and the probability that a customer at counter II will spend more than \$50 equal to .3. Find the

1. joint probability distribution for  $Y_1$  and  $Y_2$ .
2. probability that not more than one of the three customers will spend more than \$50.

**Group 4****Grade:**

The length of life  $Y$  for fuses of a certain type is modeled by the exponential distribution, with rate  $\lambda = 1/3$  (The measurements are in hundreds of hours.).

- (a) If two such fuses have independent lengths of life  $Y_1$  and  $Y_2$ , find the joint probability density function for  $Y_1$  and  $Y_2$ .

- (b) One fuse in item (a) is in a primary system, and the other is in a backup system that comes into use only if the primary system fails. The total effective length of life of the two fuses is then  $Y_1 + Y_2$ . Find  $\mathbb{P}(Y_1 + Y_2 \leq 1)$ .

**Group 5****Grade:**

A bus arrives at a bus stop at a uniformly distributed time over the interval 0 to 1 hour. A passenger also arrives at the bus stop at a uniformly distributed time over the interval 0 to 1 hour. Assume that the arrival times of the bus and passenger are independent of one another and that the passenger will wait for up to 1/4 hour for the bus to arrive. What is the probability that the passenger will catch the bus?

**Hint:**

1. Let  $Y_1$  denote the bus arrival time and  $Y_2$  the passenger arrival time.
2. Determine the joint density of  $Y_1$  and  $Y_2$ .
3. Find  $\mathbb{P}(Y_2 \leq Y_1 \leq Y_2 + 1/4)$ .