

B: 195 Set 1

1.

a) $h = \text{heart}$ $c = \text{club}$ $s = \text{spade}$ $d = \text{diamond}$ $A, 2, \dots, K = 1, 2, \dots, 13$

$$X = \left\{ \begin{array}{l} h_1, h_2, \dots, h_{13}, c_1, c_2, \dots, c_{13}, \\ s_1, s_2, \dots, s_{13}, d_1, d_2, \dots, d_{13} \end{array} \right\} \quad \begin{array}{l} A \text{ through } K \\ \text{for each suit} \end{array}$$

$$P(x) = 1/52 \quad \text{for } x \in X$$

b) $r = \text{red}$ $b = \text{black}$

$$X = \{r, b\} \quad P(X=x) = 1/2 \quad P(r) = 1/2 \quad P(b) = 1/2$$

2.

a) $0 = \text{does not fire}$ $1 = \text{fires once}$

$$\text{single neuron } X = \{0, 1\} \quad |X| = 2$$

$0, 1, \dots, m = \text{number of neurons that fire}$

$$m \text{ neuron network } X = \{0, 1, \dots, m\} \quad |X| = m+1$$

$|X|$ is the number of neurons we are looking at plus 1

b)

for a single neuron, we know that we select a time interval such that it fires max once. However, because neurons fire with some probability, we will just have some probability $P(x) = p$ that the neuron will fire in the time interval.

for a network of m neurons, we have each neuron having some probability to fire, giving us a binomial-looking distribution of neurons fired. Assuming equal neuron probabilities, we would get $P(x) = \binom{m}{x} p^x (1-p)^{m-x}$

3.

a) m trials for m heads

$$P_m = \binom{m}{m} 0.5^m 0.5^{m-m} = 0.5^m$$

b) 10 trials for 8 heads

$$P_8 = \binom{10}{8} 0.5^8 0.5^2 = 45 \cdot 0.5^{10} = 0.0439$$

c) 50 trials for 8 heads

$$P_8 = \binom{50}{8} 0.5^8 0.5^{42} = \binom{50}{8} 0.5^{50} = 4.768 \cdot 10^{-7}$$

4.

coefficient of variation $\frac{\sigma}{\mu}$, Fano factor $\frac{\sigma^2}{\mu}$

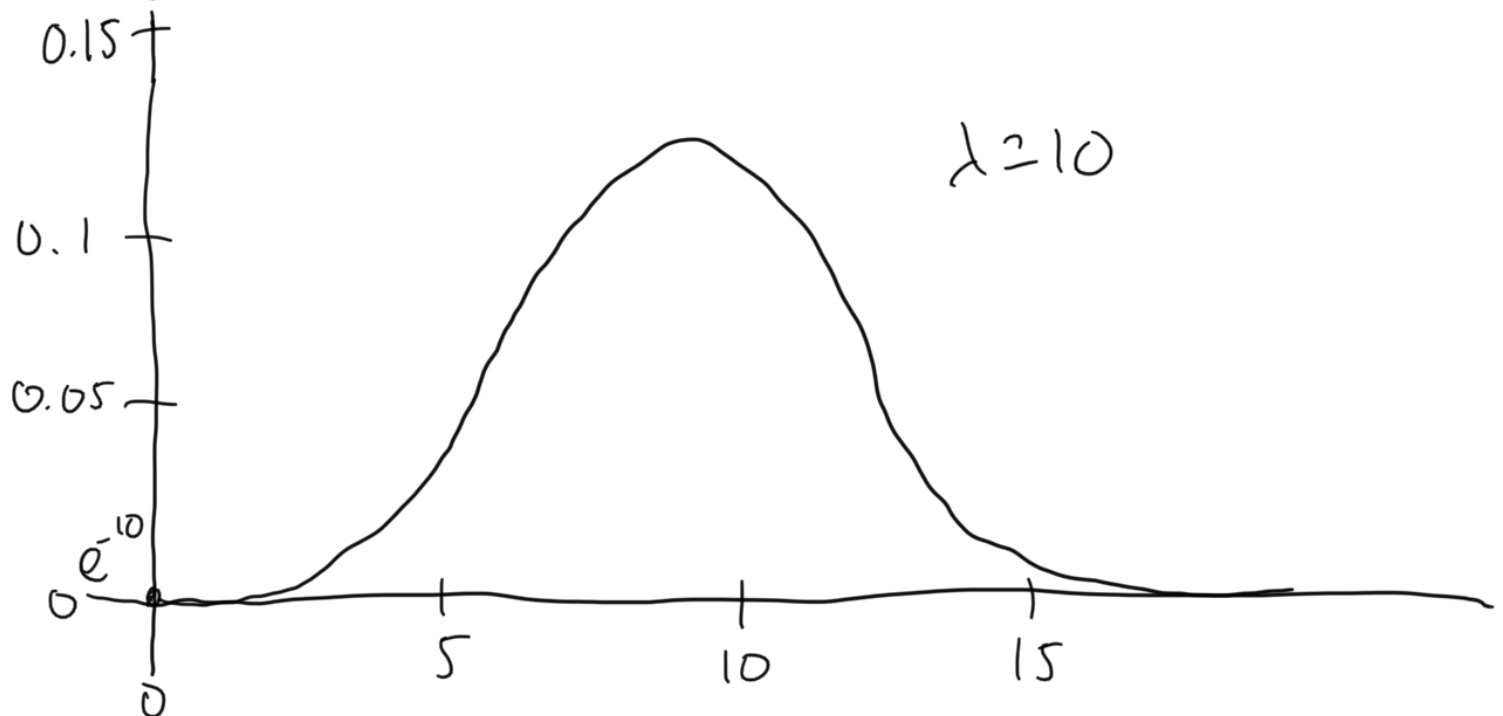
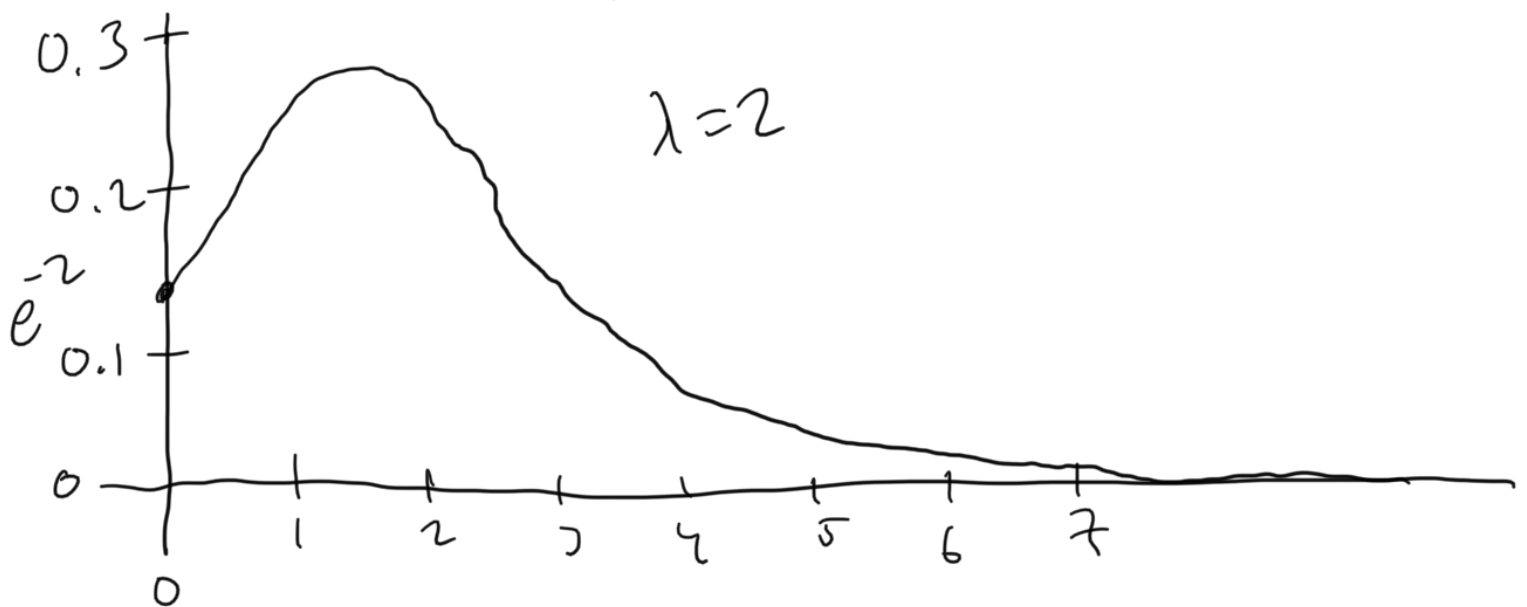
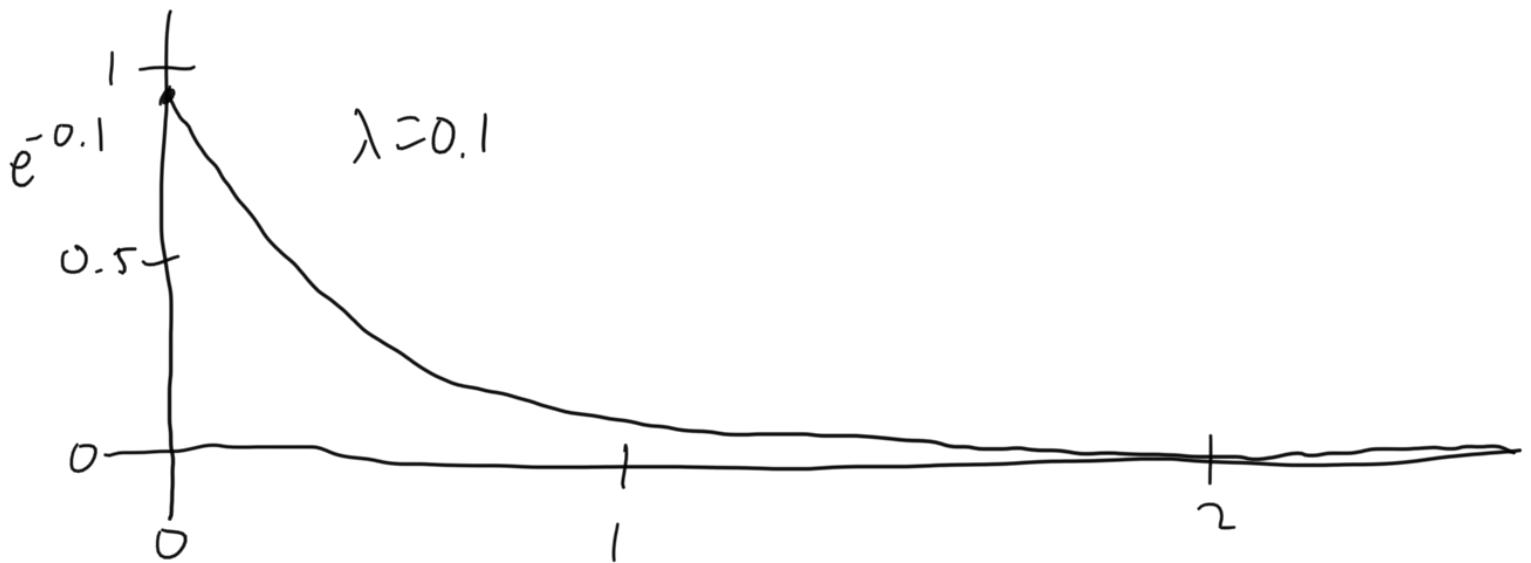
$$\mu = np \quad \sigma^2 = np(1-p) \quad \sigma = \sqrt{np(1-p)}$$

$$\frac{\sigma}{\mu} = \frac{\sqrt{np(1-p)}}{np} = \sqrt{\frac{1-p}{np}} \quad \frac{\sigma^2}{\mu} = \frac{np(1-p)}{np} = 1-p$$

5.
$$P(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

a)
$$P(0) = \frac{\lambda^0 e^{-\lambda}}{0!} = e^{-\lambda}$$

b)
$$P(x) = \frac{0.1^x e^{-0.1}}{x!}, \frac{2^x e^{-2}}{x!}, \frac{10^x e^{-10}}{10!}$$



$$c) \langle x \rangle = E[x] \quad \langle x^2 \rangle = E[x^2]$$

$$E[x^n] = g^{(n)}(0) \quad g(s) \text{ is moment-generating function}$$

$$g(s) = \sum_x P(x) e^{sx} = \sum_x \frac{\lambda^x e^{-\lambda}}{x!} e^{sx} = e^{-\lambda} \sum_x \frac{(\lambda e^s)^x}{x!}$$

$$= e^{-\lambda} e^{\lambda e^s} = e^{\lambda(e^s - 1)}$$

$$g'(s) = \frac{d}{ds} e^{\lambda(e^s - 1)} = e^{\lambda(e^s - 1)} \frac{d}{ds} \lambda(e^s - 1) = e^{\lambda(e^s - 1)} \lambda e^s$$

$$g''(s) = \frac{d}{ds} e^{\lambda(e^s - 1)} \lambda e^s = e^{\lambda(e^s - 1)} \lambda^2 e^{2s} + e^{\lambda(e^s - 1)} \lambda e^s = e^{\lambda(e^s - 1)} \lambda e^s (\lambda e^s + 1)$$

$$E[x] = g'(0) = e^{\lambda(1-1)} \lambda e^0 = \lambda$$

$$E[x^2] = g''(0) = e^{\lambda(1-1)} \lambda e^0 (\lambda e^0 + 1) = \lambda(\lambda + 1) = \lambda^2 + \lambda$$

$$\mu = E[x] = \lambda$$

$$\sigma^2 = E[(x - E[x])^2] = E[x^2] - E[x]^2 = \lambda^2 + \lambda - \lambda^2 = \lambda$$

$$6. \quad X = \{1, \dots, n\} \quad P(x) = 1/n$$

$$H[P(x)] = E[-\log(P(x))] = \sum_{x \in X} -\log(P(x)) \cdot P(x) = \sum_{x=1}^n -\log(1/n) \cdot 1/n$$

$$= n \cdot (-\log(1/n) \cdot 1/n) = -\log(1/n) = \log(n)$$