M378K Introduction to Mathematical Statistics
Fall 2024
University of Texas at Austin
Practice for In-Term Exam I
Instructor: Milica Čudina

Notes: This is a closed book and closed notes exam. The maximal score on the real exam will be 100 points.
There are many ways in which any single problem can be solved. The solutions herein are just one possible way to tackle the given problems.
Time: 50 minutes

All written work handed in by the student is considered to be
their own work, prepared without unauthorized assistance.

The University Code of Conduct

"The core values of The University of Texas at Austin are learning, discovery, freedom, leadership, individual opportunity, and responsibility. Each member of the university is expected to uphold these values through integrity, honesty, trust, fairness, and respect toward peers and community. As a student of The University of Texas at Austin, I shall abide by the core values of the University and uphold academic integrity."

"I agree that I have complied with the UT Honor Code during my completion of this exam."

Signature:

1.1. DEFINITIONS.

Problem 1.1. Write down the definition of the **cumulative distribution function** of a random variable Y.

Problem 1.2. Let Y be a continuous random variable with the probability density function denoted by f_Y. Let g be a function taking real values such that $g(Y)$ is well defined. How is $\mathbb{E}[g(Y)]$ evaluated using f_Y, if it exists?

1.2. TRUE/FALSE QUESTIONS.

Problem 1.3. Let $Y \sim b(n,p)$. Then, $\mathbb{E}[Y] \geq \mathrm{Var}[Y]$. *True or false? Why?*

1.3. Free-response problems.

Please, explain carefully all your statements and assumptions. Numerical results or single-word answers without an explanation (even if they're correct) are worth 0 points.

Problem 1.4. A die is rolled 5 times; let the obtained numbers be given by $Y_1, \dots, Y_5$. Use counting to compute the probability that

(1) all $Y_1, \dots, Y_5$ are even?
(2) at most 4 of $Y_1, \dots, Y_5$ are odd?
(3) the values of $Y_1, \dots, Y_5$ are all different from each other?

Problem 1.5. The random vector (X,Y) is jointly continuous with the joint probability density function given by

$$f_{(X,Y)}(x,y) = \begin{cases} (1/8)xe^{-(x+y)/2}, & x > 0, y > 0 \\ 0, & \text{otherwise.} \end{cases}$$

Are random variables X and Y independent? Justify your answer; answers without a correct justification will be awarded zero points.

Problem 1.6. *Source: "Probability" by Jim Pitman.*
Consider a set-up in which a transmitter is transmitting either a 0 or a 1 and the receiver indicates that it received either a 0 or a 1. Denote the events that $i = 0, 1$ was transmitted by T_i, and the events that $i = 0, 1$ was indicated as received by R_i.
It is possible to have transmission errors. In fact, you are given the following data on accuracy and the frequency of transmitted signals:

$$\mathbb{P}[R_0 \,|\, T_0] = 0.99, \ \mathbb{P}[R_1 \,|\, T_1] = 0.98,$$

and

$$\mathbb{P}[T_0] = 0.75.$$

(a) Given that the receiver indicated 1, what is the probability that there was an error in the transmission?
(b) What is the overall probability that there was an error in transmission?

Problem 1.7. A fair coin is tossed 3 times. Let the random variable X stand for the number of heads (H) in the *first* two of the three coin tosses, and let Y stand for the number of tails (T) in the *last* two of the three coin tosses.

- Write down the table for the joint probability (mass) function of the random pair (X, Y).
- Find the marginal distribution of Y.
- Determine the conditional distribution of X, given $Y = 1$.
- Find the distribution of the random variable $Z = X + Y$.

Problem 1.8. *Source: Sample P Exam, Problem #483.*
A doctor tests 100 patients for two diseases, **A** and **B**. Each patient has probability p of having disease **A** and probability p of having disease **B**, with $0 \leq p \leq \frac{1}{2}$.
For each patient, the event of having disease **A** and the event of having disease **B** are independent. The test outcomes for different patients are mutually independent.
The variance of the number of patients who have disease **A** is 9.
Calculate the variance of the number of patients who have at least one of the two diseases.

Problem 1.9. *Source: Sample P exam, Problem #29.*
An actuary has discovered that policyholders are three times as likely to file two claims as to file four claims. The number of claims filed has a Poisson distribution.
Calculate the variance of the number of claims filed.

Problem 1.10. *Source: Sample P exam, Problem #442.*
Let Y be a random variable that is uniform on $[a, b]$. The probability that Y is greater than 8 is 0.60. The probability that Y is greater than 11 is 0.20.
Calculate the variance of Y.

Problem 1.11. A random variable Y has the normal distribution with mean 6 Its $0.8-$quantile is 8. What is its standard deviation?

Problem 1.12. *Source: Sample P exam, Problem #385.*
A computer manufacturer collects data on how long it takes before its computers fail. The time to fail, in years, follows an exponential distribution. Twenty percent of its computers fail within two years.

The probability a randomly selected computer fails before time t^*, in years, is 0.80.

Calculate t^*.

1.4. MULTIPLE CHOICE QUESTIONS.

Problem 1.13. (5 points) Let X and Y be two independent rolls of a die. Then,

$$\mathbb{P}[X - Y \geq 1 \text{ and } Y - X \leq 3]$$

equals

(a) 1/6
(b) 1/3
(c) 1/2
(d) 2/3
(e) none of the above

Problem 1.14. (5 pts) A <u>biased</u> coin for which *Heads* is twice as likely as *Tails* is tossed twice, independently. If the outcomes are two consecutive *Heads*, Bertie gets a $15 reward; if the outcomes are different, Bertie gets a $10 reward; if the outcomes are two consecutive *Tails*, Bertie has to pay $5. What is the expected value of Bertie's winnings?

(a) 75/9
(b) 80/9
(c) 85/9
(d) 95/9
(e) None of the above.