

**Please note:** The duration of the exam is **100** minutes. You may use a calculator. Please give a numeric answer (rounded to 4 decimal places). You are expected to **write all steps** taken in getting the final answer along with a **mention of properties/theorems used** in these steps. You are not allowed to leave the examination hall during the first 30 minutes of the exam.

- Ben started a weight loss program where he goes running once a week. To keep things interesting, he picks a random workday of the week to run, such that the probability of a day being picked is proportional to the number of vowels in the name of that day. Also, the number of kilometers he then runs on that particular day is equal to the number of consonants in the name of that day. (He doesn't run on the other workdays or weekends.) What is the expected value and variance of the amount he runs in a week?  
Please use the following table:

Day	Monday	Tuesday	Wednesday	Thursday	Friday	$\Sigma$
Consonants	4	4	6	6	4	24
Vowels	2	3	3	2	2	12

- Let  $(X, Y)$  be a random variable vector with the following density function for some  $\alpha \in \mathbb{R}$ :

$$f_{X,Y} : (x, y) \mapsto \begin{cases} \frac{\alpha}{2x} & \text{in the region bounded by } x = 1, x = 3, y = 0, y = x, \\ 0 & \text{otherwise.} \end{cases}$$

What is  $\text{Cov}(X, Y)$ ? (Please draw a clear picture of the domain with limits of the integrals.)

- A machine needs to execute 100 commands consecutively, where the execution time of the commands are independent, identically distributed random variables. It is further known that their expected value is twice their standard deviation. What is the probability that the total execution time of all the 100 commands will be more than 1.1 times the total expected execution time?
- Let  $f_{X,Y}(x, y) = e^{-y}$  if  $y \geq x \geq 0$  and 0 otherwise. Determine the  $\mathbb{E}(Y|X)$  regression function. (Note: The answer is not numeric!)
- Let  $X$  be a number picked uniformly at random from the interval  $[0, \frac{1}{3}]$ . We then construct an unfair dice, such that, every even number has a probability  $X$  of being rolled, while every odd number has a probability of  $\frac{1}{3} - X$  of being rolled. Please write, as a table, the probability mass function for one dice roll, given  $X = x$ . Given that we roll this dice twice, compute the following probabilities:
  - The probability of rolling the same number twice for a fixed  $\{X = x\}, 0 < x < \frac{1}{3}$ .
  - The probability of rolling the same number twice, when we don't know the value of  $X$ .
- Let  $(X, Y)$  be a random variable vector with the following density function:

$$f_{X,Y}(x, y) = \frac{1}{8\pi} e^{-\frac{1}{8}((x-3)^2 + (y-3)^2)}$$

Determine  $\text{Var}(XY)$ .

Name	Range	$P(X = i)$ or $F_X(x)$	$f_X$	$E(X)$	$\sigma_X$
Indicator $1(p)$	$\{0,1\}$	$P(X = 1) = p$		$p$	$\sqrt{pq}$
Binomial $Bin(n, p)$	$\{0,1,\dots,n\}$	$\binom{n}{i}p^i(1-p)^{n-i}$		$np$	$\sqrt{np(1-p)}$
Poisson $Pois(\lambda)$	$\{0,1,\dots\}$	$\frac{\lambda^i}{i!}e^{-\lambda}$		$\lambda$	$\sqrt{\lambda}$
Geometric $Geo(p)$	$\{1,2,\dots\}$	$= (1-p)^{i-1}p$		$\frac{1}{p}$	$\frac{\sqrt{1-p}}{p}$
Uniform $U(a, b)$	$(a, b)$	$\frac{x-a}{b-a}$	$\frac{1}{b-a}$	$\frac{a+b}{2}$	$\frac{b-a}{2\sqrt{3}}$
Exponential $Exp(\lambda)$	$\mathbf{R}^+$	$1 - e^{-\lambda x}$	$\lambda e^{-\lambda x}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda}$
Normal $N(\mu, \sigma^2)$	$\mathbf{R}$	$\Phi\left(\frac{x-\mu}{\sigma}\right)$	$\frac{1}{\sigma\sqrt{2\pi}}e^{-\frac{(x-\mu)^2}{2\sigma^2}}$	$\mu$	$\sigma$
Multivariate Normal $N(\boldsymbol{\mu}, \boldsymbol{\Sigma})$	$\mathbf{R}^n$	$f_{\mathbf{X}}(\mathbf{x}) = \frac{1}{(2\pi)^{\frac{n}{2}} \det(\boldsymbol{\Sigma})^{\frac{1}{2}}} e^{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})^T \boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})}$		$\boldsymbol{\mu}$	Covariance matrix $\boldsymbol{\Sigma}$

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998