

5.1 $\forall x \in \{0, 1, \dots, 35, 36\} \quad P(X=x) = \frac{1}{37}$

5.2 a $P(\{x \leq 2\}) = \boxed{\frac{2}{13}}$ (ace or two)

b $P(\{x \geq 10\}) = \boxed{\frac{14}{13}}$ (10, J, Q or K)

c $\boxed{\frac{1}{2}}$ (not red)

$y-x$	P
-1	$\frac{1}{2}$
+1	$\frac{1}{2}$

e $P(\{y \geq 12\}) = \boxed{\frac{3}{26}}$ (black J, Q, K)

5.3a	X	$P(x)$
	1	$\frac{1}{2}$
	2	$\frac{1}{6}$
	3	$\frac{1}{3}$

b	X	$P(X \leq x)$
	1	$\frac{1}{2}$
	2	$\frac{2}{3}$
	3	1

$$5.6 \text{ a. } P(\{S=0\}) = P(\{L_1=0\}) \cap P(\{L_2=0\}) = \frac{30C7}{40C7} \cdot \frac{20C7}{40C7}$$

bc L_1 and L_2 are indep.

$$= .000454$$

$$\text{b. } P(\{D=0\}) = P(\{L_1=L_2\}) \text{ or } \sum P(L_1=i) \cap P(L_2=i)$$

n	$L_1=n$	$L_2=n$	$L_1 \cap L_2 = L_1 L_2$
0	$\frac{30C7}{40C7}$	$\frac{20C7}{40C7}$.000454
1	$\frac{30C6 \cdot 10}{40C7}$	$\frac{20C6 \cdot 20}{40C7}$.0132
2	$\frac{30C5 \cdot 10C2}{40C7}$	$\frac{20C5 \cdot 20C2}{40C7}$.0543
3	$\frac{30C4 \cdot 10C3}{40C7}$	$\frac{20C4 \cdot 20C3}{40C7}$.0522
4	$\frac{30C3 \cdot 10C4}{40C7}$	$\frac{20C3 \cdot 20C3}{40C7}$.0135
5	$\frac{30C2 \cdot 10C5}{40C7}$	$\frac{20C2 \cdot 20C5}{40C7}$.000929
6	$\frac{30 \cdot 10C6}{40C7}$	$\frac{20C6 \cdot 20}{40C7}$	≈ 0
7	$\frac{10C7}{40C7}$	$\frac{20C7}{40C7}$	≈ 0

135/2

8.6 c, d, e.

$$P(L_1=n) = \frac{(10CN)(30C7-n)}{40C7}$$

if $L_1=10$, there cannot be any lands in hand b/c that's all the lands

$$P(L_1=n | L_1=5) = \frac{(5CN)(30C7-n)}{35C7}$$

n c. $P(L_1=n)$ d. $P(L_1=n | L_1=10)$ e. $P(L_1=n | L_1=0)$

0	.109	1	.303
1	.318	0	.441
2	.344	0	.212
3	.176	0	.041
4	.046	0	.003
5	.006	0	.00020
6	.00003	0	0
7	≈ 0	0	0

5.7.a. $\int_{-\infty}^{\infty} p(x) = 1$, so $c = \frac{1}{\int_{-\infty}^{\infty} g(x) dx}$

$$\begin{aligned} &= \frac{1}{\sin x \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}}} \\ &= \boxed{\frac{1}{2}} \end{aligned}$$

b. $\boxed{\frac{1}{2}}$

c. $\frac{1}{2} \left[\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin x dx \right]$

$$\frac{1}{2} \sin x \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = \frac{1.84}{2} = \boxed{.92}$$

$$5.14 \text{ a. } P(x) = 1 - P(x^c)$$

$$\cancel{P(HHH)} + P(TTT) = \frac{1}{8} + \frac{1}{8} = \frac{1}{4},$$

$$P(\text{odd person}) = \boxed{\frac{3}{4}}$$

$$\text{b. } P(3H, 1T) \cup P(3T, 1H)$$

$$= \frac{1}{16} \cdot (4C1 + 4C1) = \frac{8}{16} = \boxed{\frac{1}{2}}$$

$$\text{c. } P(4H, 1T) \cup P(1H, 4T)$$

$$= \frac{1}{16} \cdot (5C1 + 5C1) = \frac{10}{16} = \boxed{\frac{5}{8}}$$

n = number of games played total

n	$P(n)$	$n \cdot P(n)$
1	$\frac{5}{16}$	$\frac{5}{16} \approx .3125$
2	$(\frac{11}{16})^1 (\frac{5}{16})^1$.43
3	$(\frac{11}{16})^2 (\frac{5}{16})$.443
4	$(\frac{11}{16})^3 (\frac{5}{16})$.406
5	$(\frac{11}{16})^4 (\frac{5}{16})$.35
6	$(1-p)^5 p$.281
7	$(1-p)^6 p$.23
8	$(1-p)^7 p$.18
9	$(1-p)^8 p$.14
10		.107
11		.08
12		.06
13		.048

Continued on reverse

n	$n(P(n))$
14	.034
15	.025
16	.018
17	.013
18	.0096
19	.007
20	.005

$$\sum_{i \in N} n \approx 3.2 \quad \text{also, mean} = \frac{1}{p} \text{ for geometric series}$$

$p = \frac{1}{14}$ mean = $\frac{14}{13} = 3.2 \checkmark$

$$5.16 \cdot \text{Var}[X+Y] = E[((X+Y) - E(X+Y))^2]$$

Expectations are linear, so $E((X+Y)) = E(X) + E(Y)$

$$\text{Var}[X+Y] = E[(X+Y - (E(X) + E(Y)))^2]$$

$$= E[(X - E(X)) + (Y - E(Y))^2]$$

~~$= \text{Var}(X) + \text{Var}(Y)$~~

$$= E[(X - E(X))^2] + E[(Y - E(Y))^2] + E[2(X - E(X))(Y - E(Y))]$$

$$= \text{Var}(X) + \text{Var}(Y) + 2(E(XY) - E(X)E(Y) - XE(Y) + EC(X)EC(Y))$$

$$= \text{Var}(X) + \text{Var}(Y) + 2(E(XY) - E(X)E(Y) - E(X)E(Y) + E(X)E(Y))$$

b/c X and Y are independent, $E(XY) = E(X)E(Y)$

$$= \text{Var}(X) + \text{Var}(Y) + 2(0)$$

$$= \text{Var}(X) + \text{Var}(Y) \quad \checkmark$$

(QED)

5.17 markov's inequality: $P(|x| \geq a) \leq \frac{E[|x|]}{a}$

$$P(\{|x|=0\}) = 1 - P(\{|x|=1\}) - P(\{|x|=2\})$$

$$= 1 - (P(\{|x|=1\}) + P(\{|x|=2\}))$$

$$P(\{|x|=1\}) + P(\{|x|=2\}) \leq P(|x| \geq 1) \leq \frac{2}{1} = .2$$

$$\text{so } 1 - (P(\{|x|=1\}) + P(\{|x|=2\})) \geq 1 - .2 \geq .8$$

$$P(\{|x|=0\}) \geq .8$$

5.18 Chebyshew's inequality: $P(|x - E[x]| \geq a) \leq \frac{\text{var}(x)}{a^2}$

if $P(x) \leq C$, $P(x^c) \geq 1 - C$

$$P(|x - E[x]| \geq 1) \leq \frac{.01}{1} \leq .01$$

$$\text{so } P(|x - E[x]| < 1) \geq 1 - .01 \geq .99$$

$$\text{and } P(|x - 2| < 1) \geq .99$$

$$P(x=2) \geq .99.$$

5.14. $P(|x - E[x]| \geq 1) \leq \frac{.5}{1} \leq .5$

$$P(x - E[x] > 1) = P(x - E[x] < -1)$$

$$\text{so } P(x - E[x] > 1) = P(|x - E[x]| \geq 1) / 2$$

$$0 \leq P(x \geq 0) \leq .25$$

5.20a mean = 0 sd = 1, var = $sd^2 = 1$

$$P(|x - E[x]| \geq 1) \leq \frac{1}{1} \leq 100\% \quad \boxed{P(x \neq 0) \leq 1}$$

b $P(|x - E[x]| \geq 2) \leq \frac{1}{2} \leq .5$

$$P(x = 2 \text{ or } x = -2) \leq \boxed{.5}$$