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section:

PROBLEM SET #2

[1] (a)  $P(X=12) = \frac{1}{6}$  (b)  $E(X) = \frac{1}{6} \cdot 12 + \frac{1}{3} \cdot 6 + \frac{1}{2} \cdot (-m) = -1$

$P(X=6) = \frac{1}{3} \Rightarrow -\frac{1}{2}m + 4 = -1, m=10$

$P(X=-m) = \frac{1}{2}$

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

$= E[(X+1)^2]$

$= 85$

[2] (a)  $X$  can be: 0, 1, 2

$P(X=0) = \frac{C_4^2}{C_{10}^2} = \frac{6}{45} = \frac{2}{15}$

(b)  $E[(X+1)(X+2)]$

$= \frac{2}{15} \cdot 2 + \frac{24}{45} \cdot 2 \cdot 3 + \frac{1}{3} \cdot 3 \cdot 4$

$P(X=1) = \frac{4 \times 6}{C_{10}^2} = \frac{4 \times 6 \times 2}{10 \times 9} = \frac{24}{45} = \frac{8}{15}$

$= \frac{4}{15} + \frac{48}{15} + 4$

$P(X=2) = \frac{C_6^2}{C_{10}^2} = \frac{6 \times 5}{10 \times 9} = \frac{1}{3}$

$= \frac{112}{15}$

[3] (a) we need to consider the order:

$\Omega = \{(1,2,3) (1,3,2) (2,1,3) (2,3,1) (3,1,2) (3,2,1)\}$

$|\Omega| = 6$

(b)  $X$  can only take 0, 1, 3 (no 2 because if 2 cards fit the box, the left one should also fit the box)

$P(X=0) = \frac{1}{3} \quad P(X=1) = \frac{1}{2} \quad P(X=3) = \frac{1}{6}$

(c)  $E(X) = \frac{1}{3} \cdot 0 + \frac{1}{2} \cdot 1 + \frac{1}{6} \cdot 3 = 1$

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

$= \frac{1}{3} \cdot (0-1)^2 + \frac{1}{2} \cdot (1-1)^2 + \frac{1}{6} \cdot (1-3)^2$

$= 1$

[4] (a) event A: Cookie Monster eats the cookie

$P(A) = \frac{1}{2} + \frac{1}{2} \cdot (\frac{1}{2})^2 = \frac{9}{16}$

(b) event B: first toss is head

$P(B) = \frac{1}{2}, P(AB) = \frac{1}{2}$

$\Rightarrow P(B|A) = \frac{P(AB)}{P(A)} = \frac{\frac{1}{2}}{\frac{9}{16}} = \frac{8}{9}$

[5] (a) there are  $n$  cells:  $\bigcirc \bigcirc \dots \bigcirc$

$|\Omega| = C_n^2 = \frac{n(n-1)}{2}$

event A: two cells fail next to each other

$|A| = n-1$  (obviously, if you choose the cell from index 1 to  $n-1$ )

$P(A) = \frac{n-1}{n}$

(b) event B: both two cells fail among first four cells.

$P(B) = \frac{C_4^2}{C_n^2}$

event C: at least one cells fail among first four cells

$P(C) = \frac{C_4^2 + C_4^1 \cdot C_{n-4}^1}{C_n^2}$

$\therefore P(B|C) = \frac{C_4^2}{C_4^2 + C_4^1 \cdot C_{n-4}^1} = \frac{6}{6 + 4(n-4)} = \frac{3}{2n-5}$