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- 1) ~~A)~~ i)  $\forall A \in \mathcal{S}, P(A) \geq 0$  (non-negativity)  
 - 2 ii)  $P(S) = 1$  (add up to 1)  
 iii) If  $A_i$ 's are disjoint for all  $i$ 's,  $P(\bigcup_{i=1}^{\infty} A_i) = \sum_{i=1}^{\infty} P(A_i)$

b) Central Limit Theorem: ~~#2~~  $\frac{\sum_{i=1}^n X_i - np}{\sqrt{n}}$   $\xrightarrow{d} N(0, 1)$   
 - 5  $\sigma\sqrt{n}$

2)  ~~$f(x) = \frac{1}{6}(\frac{5}{6})^x$~~   
 ~~$F(x) = \frac{1}{6}(\frac{5}{6})^{x+1}$~~

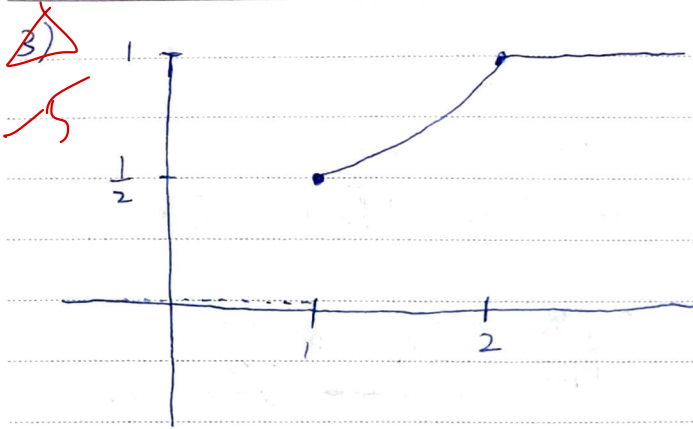
$$P(X \leq x) = 1 - (1-p)^x \geq \frac{1}{2}$$

$$\ln(1-p)^x \geq \ln \frac{1}{2}$$

$$x \geq \frac{\ln(\frac{1}{2})}{\ln(\frac{5}{6})} = 3.8$$

$$\therefore x = 4$$

answer for #2



~~$f(z) = z$~~

$E(z^3) = \int_1^2 z^3 - z^2 dz + \frac{1}{2}$

$= \left. \frac{1}{4} z^4 - \frac{1}{3} z^3 \right|_1^2 + \frac{1}{2}$

$= 4 - \frac{8}{3} - \frac{1}{4} + \frac{1}{3} = \underline{1.41\bar{7}} \div 1.917... = \frac{23}{12}$

answer for #3



4)  ~~$P(B)$~~   $P(FB) = \frac{4}{14+n}$ ,  $P(FG) = \frac{6}{14+n}$

$P(B) \cdot P(F) = P(FB)$

$\frac{10}{14+n} \cdot \frac{10}{14+n} = \frac{4}{14+n}$

$\frac{100}{14+n} = 4$

$25 = 14+n$

$11 = n$

$\therefore$  ~~9~~ 11 sophomore girls are needed.

answer for #4

5)  ~~$A \sim \text{Pois}(\binom{n}{2} \frac{1}{365})$~~   
 ~~$P(A) = e^{-\binom{n}{2} \frac{1}{365}}$~~   
 $P(A=0) = e^{-\binom{n}{2} \frac{1}{365}}$

Let  $X \sim B(\binom{n}{2}, \frac{1}{365})$ . Then using the Poisson paradigm,

~~$P(A) = \frac{\lambda^x e^{-\lambda}}{x!}$~~ , where  $x=0$  and  $\lambda = \binom{n}{2} \frac{1}{365}$

$$\therefore = e^{-\binom{n}{2} \frac{1}{365}}$$

answer for #5

6)  $f_x(x) = \int_x^1 8xy \, dy = 4xy^2 \Big|_x^1 = 4x(1-x^2) = 4x - 4x^3, 0 < x < 1$

$f_y(y) = \int_0^y 8xy \, dx = 4x^2y \Big|_0^y = 4y(y^2) = 4y^3, 0 < y < 1$  answers for #6

7)  ~~$f(x,y)$~~

$$M_x(t) = \int_0^\infty e^{tx} \cdot \frac{x^{\alpha-1} e^{-\frac{x}{\beta}}}{\Gamma(\alpha) \beta^\alpha} dx = \int_0^\infty \frac{x^{\alpha-1} e^{-\left(\frac{1}{1-\beta t}\right)x}}{\Gamma(\alpha) \beta^\alpha} dx$$

$$= \int_0^\infty \frac{x^{\alpha-1} e^{-\left(\frac{1}{1-\beta t}\right)x}}{\Gamma(\alpha) \beta^\alpha} \cdot \frac{\left(\frac{\beta}{1-\beta t}\right)^\alpha}{\left(\frac{\beta}{1-\beta t}\right)^\alpha} dx$$

$$= \left(\frac{\beta}{1-\beta t}\right)^\alpha \cdot \frac{1}{\beta^\alpha} \underbrace{\int_0^\infty \frac{x^{\alpha-1} e^{-\left(\frac{\beta}{1-\beta t}\right)x}}{\Gamma(\alpha) \cdot \left(\frac{\beta}{1-\beta t}\right)^\alpha} dx}_{=1}$$

$$= \left(\frac{1}{1-\beta t}\right)^\alpha, \text{ let } \alpha=r, \lambda=\frac{1}{\beta}$$

$$= \left(\frac{1}{1-\frac{t}{\lambda}}\right)^r = \left(\frac{\lambda}{\lambda-t}\right)^r, r>0, \lambda>0, \lambda>t$$

answer for #7

8)  $P\left(\bigcup_{i=1}^n E_i\right) = \sum_{i=1}^n P(E_i) - \sum_{i_1 < i_2}^{n-1} P(E_{i_1} \cap E_{i_2}) + \sum_{i_1 < i_2 < i_3}^{n-2} P(E_{i_1} \cap E_{i_2} \cap E_{i_3}) + \dots$   
 using Inclusion-Exclusion Formula,

By the axioms of Probability, we can assume,

$\Rightarrow \underbrace{P\left(\bigcap_{i=1}^n E_i\right)}_{\text{sum of the}} \leq P\left(\bigcap_{i=1}^m E_i\right)$  for any positive  $n > m$

Therefore, the terms of the expansion after  $\sum_{i=1}^n P(E_i)$  is non-positive.

$$\begin{aligned} \therefore P\left(\bigcup_{i=1}^n E_i\right) &= \sum_{i=1}^n P(E_i) - \sum_{i_1 < i_2}^{n-1} P(E_{i_1} \cap E_{i_2}) + \dots + (-1)^{r+1} \sum_{i_1 < \dots < i_r} P(E_{i_1} \cap \dots \cap E_{i_r}) + \dots \\ &\leq \sum_{i=1}^n P(E_i) \end{aligned}$$

$\leq 0$