

Saif Ahmed

"On my honor, I have neither given nor
received unauthorized aid on this exam!"

- Saif Ahmed
saif ahmed

A1 A:

$$S = \{0, 1, 2, 3, 4, \dots\}$$

all ~~positive~~ Natural numbers

B: $P(Y > X)$

$$\begin{aligned} P(Y=1)P(X=0) + P(Y=2)(P(X=0) + P(X=1)) \\ = \frac{1}{3} \cdot \frac{1^0}{0!} e^{-1} + \frac{1}{3} \left(\frac{1^0}{0!} + \frac{1^1}{1!} \right) e^{-1} \\ = 0.3679 \end{aligned}$$

$$\begin{aligned} C: P(Y=1 | Y > X) &= \frac{P(Y=1 \cap Y > X)}{P(Y > X)} = \frac{P(Y > X | Y=1) P(Y=1)}{P(Y > X)} \\ &= P(Y > X | Y=1) \cdot \frac{1}{3} \\ &= 0.3679 \\ &= e^{-1} \cdot \frac{1}{3} / 0.3679 \\ &= 0.0451 \end{aligned}$$

D: $P(Y=1) \cdot P(Y > X) = \frac{1}{3} \cdot 0.3679 = 0.1226$

$$P(Y=1 \cap Y > X) = P(Y=1 | Y > X) \cdot P(Y > X) = 0.0451$$

$$P(Y=1) \cdot P(Y > X) \neq P(Y=1 \cap Y > X)$$

not independent

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#2 A: 2 bad of good. 6 failures needed

$$\frac{5}{8} \cdot \frac{4}{7} \cdot \frac{4}{6} \cdot \frac{3}{5} \cdot \frac{2}{4} \cdot \frac{1}{3} = \frac{2}{8 \cdot 7} = \frac{2}{56} = \frac{1}{28}$$

B: More than 4 needs 4 failures

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$$\frac{5}{8} \cdot \frac{4}{7} \cdot \frac{3}{6} \cdot \frac{2}{5}$$

Probability of importers going out at 5, 6, 7, 8 /
~~6, 7, 8, 9 / 7, 8 /~~

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of ways to choose 4 failures → $\binom{6}{4}$
of ~~ways~~ ~~ways~~ ways to get

of ways to fail > 4 = $\binom{6}{4} + \binom{6}{5} + \binom{6}{6}$

of ways to fail for end game = $\binom{8}{2} + \binom{6}{3} + \binom{4}{2} + \binom{2}{1}$

$$\frac{15 + 6 + 1}{28 + 15 + 6 + 1} = \frac{11}{25}$$

3 A) $P(1) + P(2) + P(3) + P(4)$

$$\frac{2}{3} + \frac{1}{3} \cdot \frac{2}{3} + \left(\frac{1}{3}\right)^2 \cdot \frac{2}{3} = \frac{26}{27}$$

B) Binomial

$${7 \choose 5} \left(\frac{2}{3}\right)^5 \left(\frac{1}{3}\right)^2 = \frac{224}{729}$$

$$\frac{7!}{5!(2!)^5} \cdot \left(\frac{2}{3}\right)^5 - \frac{1}{9}$$

c) Binomial

PMF $X = p(x) =$

$${6 \choose x} \left(\frac{1}{3}\right)^x \left(\frac{2}{3}\right)^{6-x}$$

4 A)

$$c(-2-1)^2 + c(-1-1)^2 + c(0-1)^2 + c(1-1)^2 + c(2-1)^2 = 1$$

$$9c + 4c + c + 0 + c = 1$$

$$9c + 6c = 1 \quad 15c = 1 \quad c = \frac{1}{15}$$

P(X)

P(X)

$$P_X(-2) = \frac{1}{15}(-2-1)^2 = \frac{3}{5}$$

$$P_X(-1) = \frac{4}{15}$$

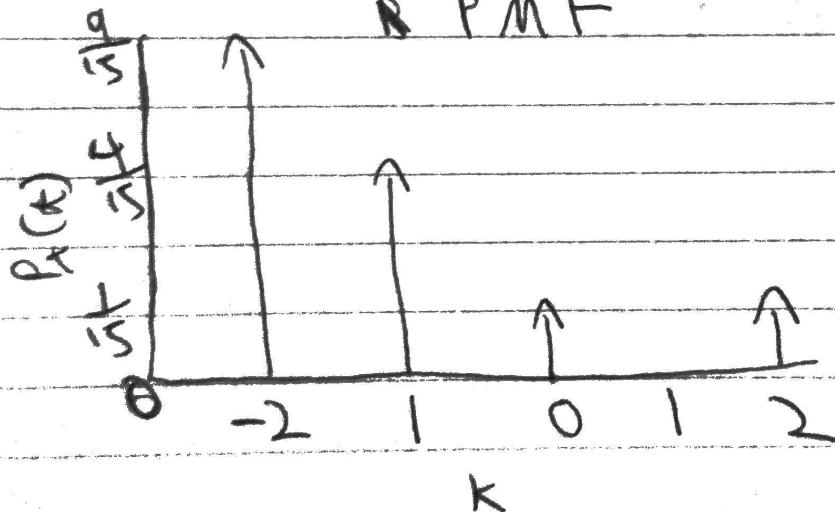
$$P_X(0) = \frac{1}{15}$$

$$P_X(1) = 0$$

$$P_X(2) = \frac{1}{15}$$

$$\text{Verify } \frac{3}{5} + \frac{1}{15} + \frac{1}{15} + \frac{4}{15} = 1 \quad \checkmark$$

R PMF



B) direct formula: $(-2)\left(\frac{3}{5}\right) + (-1)\left(\frac{4}{15}\right) + (0)\left(\frac{1}{15}\right) + 0 + 2\left(\frac{1}{15}\right)$

$$= \left(-\frac{4}{3}\right) = E(X)$$

C) $\text{Var}(X) = E(X^2) - E(X)^2$

$$(-2)^2\left(\frac{3}{5}\right) + (-1)^2\left(\frac{4}{15}\right) + (0)^2\left(\frac{1}{15}\right) - (-\frac{4}{3})^2$$

$$= \frac{44}{15} - \frac{16}{9} = \frac{12}{45} = \text{Var}(X)$$

$$5) \text{ a) } E(X) = E(\text{commercial}) + E(\text{shows}) - 300$$

$$E(\text{commercial}) = E(\text{poisson}) = \lambda = 4$$

$$E(\text{commercial}) = \lambda \cdot \$100 = \$400$$

$$E(\text{shows}) = E(\text{uniform}) = \frac{0+5}{2}$$

$$E(\text{shows}) = \frac{0+5}{2} \cdot \$500 = \$1500$$

$$E(X) = \$400 + \$1500 - \$300$$

$$= \boxed{\cancel{\$1850}} = \boxed{\$1600}$$

$$\text{b) } \text{Var}(X) = \text{Var}(\text{commercial}) + \text{Var}(\text{shows}) - 300$$

$$= \lambda \cdot \lambda + \$500 \cdot \frac{(6+1)^2 - 1}{12} - 300$$

$$= 400 + 2000 - 300$$

$$\boxed{\text{Var}(X) = \$2100}$$