

MITx: 6.041x Introduction to Probability - The Science of Uncertainty

Bookmarks

Unit 0: Overview

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- **▼** Unit 1: **Probability** models and axioms

Lec. 1: Probability models and axioms

Exercises 1 due Feb 10, 2016 at 23:59 UT 🗗

Mathematical background: Sets; sequences, limits, and series; (un)countable sets.

Solved problems

Problem Set 1

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EXERCISE: CONTINUOUS PROBABILITY CALCULATIONS

(3/3 points)

Consider a sample space that is the rectangular region [0,1] imes [0,2], i.e., the set of all pairs (x,y) that satisfy $0 \le x \le 1$ and $0 \le y \le 2$. Consider a "uniform" probability law, under which the probability of an event is half of the area of the event. Find the probability of the following events:

a) The two components x_1 and y_1 have the same values.

0

Answer: 0

b) The value, x_1 of the first component is larger than or equal to the value, y_k of the second component.

1/4

Answer: 0.25

c) The value of x^2 is larger than or equal to the value of y.

1/6

Answer: 0.16667

Answer:

- a) This event is a line, and since a line has zero area, the probability is
- b) This event is a triangle with vertices at (0,0), (1,0), (1,1). Its area is 1/2, and therefore the probability is 1/4.
- c) This event corresponds to the region below the curve $y=x^2$ where x ranges from 0 to 1. The area of this region is

$$\int_0^1 x^2 \, dx = rac{x^3}{3}igg|_0^1 = rac{1}{3},$$

and therefore the corresponding probability is 1/6.

You have used 1 of 2 submissions

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