

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Fundamental of Mathematical Statistics - I
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Gupta

Probability

- Q. In a leap year, what is the probability that there are 53 Sundays?

$$\boxed{\frac{53}{366}}$$

Sol:-

$$7 | \begin{array}{|c|c|} \hline 52 & 52 \\ \hline 35 & \\ \hline 16 & \\ \hline 14 & \\ \hline 2 & \\ \hline \end{array}$$

Sat Sun ✓
Sun Mon ✓
Mon Tue
Tue Wed
Wed Thu
Thu Fri
Fri Sat

$$\text{Probability} = \frac{2}{7}$$

Random experiment

→ Unknown outcome

- Q. Two dice have are thrown. (i) what is the probability on the both the faces we get same number? (ii) what is probability, the total no. of on the dice is 8 greater than 8. (iii) L = sum is greater than 8.

Sol: 1. Sample Space:

$$\begin{aligned} & (1,1), (1,2), (1,3), (1,4), (1,5), (1,6) \\ & (2,1), (2,2), (2,3), (2,4), (2,5), (2,6) \\ & (3,1), (3,2), (3,3), (3,4), (3,5), (3,6) \\ & (4,1), (4,2), (4,3), (4,4), (4,5), (4,6) \\ & (5,1), (5,2), (5,3), (5,4), (5,5), (5,6) \\ & (6,1), (6,2), (6,3), (6,4), (6,5), (6,6) \end{aligned}$$

i) $P = \frac{6}{36} = \frac{1}{6}$

ii) $(2,6), (3,5), (4,4), (5,3), (6,2)$
 $P = \frac{5}{36}$

iii) $(3,6), (4,5), (4,6), (5,4), (5,5), (5,6), (6,3), (6,4), (6,5), (6,6)$
 $P = \frac{10}{36}$

- Q. Among the digits 1, 2, 3, 4, 5. At first one is chosen and second the selection is made among the remaining 4. Assuming that all 20 possible outcome has equal prob, find the prob that an odd digit will be selected

1. First time
2. Second time
3. Both times.

Ans:
1. $P = \frac{5}{10} = \frac{1}{2}$
2. $P = \frac{2}{4} = \frac{1}{2}$

A.T.O.

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Ex 1 2 3 4 5
 $\begin{array}{|c|} \hline 5 \\ \hline 4 \\ \hline \end{array} = 20$

Q) $(1,2)(1,3)(1,4)(1,5)$
 $(3,1)(3,2)(3,4)(3,5)$
 $(5,1)(5,2)(5,3)(5,4)$

$P = \frac{12}{20}$

i) $(2,1), (3,1), (4,1), (5,1)$
 $(1,3), (2,3), (4,3), (5,3)$
 $(1,5), (2,5), (3,5), (4,5)$

$P = \frac{12}{20}$

ii) $(1,3)(1,5)$
 $(3,1)(3,5)$
 $(5,1)(5,3)$

$P = \frac{6}{20}$

a. From 25 tickets marked with first 25 numbers. One is drawn at random. Find the prob
 a. Multiple of 5 or 7
 b. Multiple of 3 or 7

Sol a. $5, 10, 15, 20, 25, 7, 14, 21$
 $P = \frac{8}{25}$

b. $3, 6, 9, 12, 14, 15, 18, 21, 24, 7$
 $P = \frac{10}{25}$

Q) Four cards are drawn at random from a pack of 52 cards. Find the prob:
 (a) They are king, queen, jack, ace
 (b) Two are king, two are queen
 (c) Two are black, two are red
 (d) Two are heart, two are diamond.

Sol a) $P = \frac{4 \times 3 \times 2 \times 1}{52 C_4}$ ${}^n C_r = \frac{n!}{r!(n-r)!}$
 $P = \frac{4C_1 \times 4C_1 \times 4C_1 \times 4C_1}{52 C_4}$ ↓
 ↓ find no. of ways
 And → A → X
 Or → O → +

b) $P = \frac{4C_2 \times 4C_2}{52 C_4}$

c) $P = \frac{26C_2 \times 26C_2}{52 C_4}$

d) $P = \frac{13C_2 \times 13C_2}{52 C_4}$

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MTH 302

Page 12

Random experiment:
If in each try of an expt. conducted under identical conditions the outcome is not unique but give me one of the possible outcomes, then this certain expt. is called random experiment.

Outcomes:
The results of a random experiment are called outcomes.

Trial/Event:
Any particular performance of a random experiment is called a trial and outcome or combinational outcomes are term as event.

Exclusive events:
The total number of possible outcomes of a random experiment is known as exclusive events. (Also known as Sample Space).

Favourable Events or Cases:
The number of cases favourable to an event. In a trial, there are no of cases when can tell the happening of the event.

Mutually exclusive events
Events are said to be mutually exclusive or incompatible if the happening of any one of them precludes the happening all other events.

Equally Likely events:
Outcomes of a trial are said to be equally likely if taking into consideration at the evidence there is no reason to expect one in preference to the other.

Independent event
Several events are said to be independent if the happening of an event is not effected by the supplementary knowledge concerning the occurring of any number of remaining event.

Q. What is the prob of getting 9 cards of the same suit in the one hand in the game of bridge?
Sol:

$$P = \frac{4 \times {}^{13}C_9 \times {}^{39}C_4}{{}^{52}C_{13}}$$

D H S C
 ${}^2C_9 {}^{13}C_9 {}^{13}C_9 {}^{13}C_9$

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Page 14.

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Student Reference

a. A man has 4 spade card from an ordinary 52 cards. If he has given 3 more cards. find the prob. that atleast one additional card is spade.

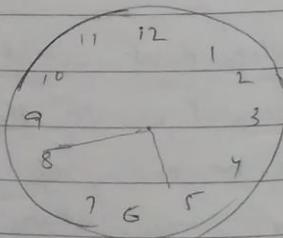
$$\text{Sol: } P(\text{atleast}) = 1 - P(\text{none}) \\ = 1 - \frac{\binom{39}{3}}{\binom{48}{3}}$$

Q. Angle α between minute hand and hour hand be when $5:40$,

Sol: Speed:

$$M_h = \frac{360^\circ}{60^\circ} = 6^\circ/\text{min}$$

$$M_m = \frac{360^\circ}{12 \times 60} = \frac{1}{2}^\circ/\text{min}$$



$$H = 150 + 20 = 170^\circ$$

$$M = 240^\circ$$

$$240^\circ - 170^\circ = 70^\circ$$

General Formula

$$|30x - 5.5y|$$

x = hour hand

y = min

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Q. A committee of 4 persons is to be appointed from the 3 officers from production dept, 4 officers from the purchase dept, 2 officers from sells dept, & 1 charter accountant. Find the prob. of forming the committee in the following manner.

- i. There must be one from each category.
- ii. ~~It~~ It should have atleast 1 person from purchase dept.
- iii. The charter accountant must be in the committee.

$$\text{Sol: } i. P = \frac{^3C_1 \times ^4C_1 \times ^2C_1 \times ^1C_1}{^{10}C_4}$$

$$= \frac{3 \times 4 \times 2 \times 1}{\frac{10!}{4! 6!}}$$

$$= \frac{3 \times 4 \times 2 \times 1 \times 4 \times 3 \times 2 \times 1}{7 \times 8 \times 9 \times 10 \times 5}$$

$$= \frac{6}{35}$$

$$ii. \frac{^4C_1 \cdot ^4C_3}{^{10}C_4} + \frac{^4C_2 \cdot ^4C_2}{^{10}C_4} + \frac{^4C_3 \cdot ^4C_1}{^{10}C_4} + \frac{^4C_4 \cdot ^4C_0}{^{10}C_4}$$

$$iii. P(\text{at least one from purchase dept}) = 1 - P(\text{none from pur dept}) \\ = 1 - \frac{^6C_4}{^{10}C_4}$$

$$iv. P = \frac{^1C_1 \times ^9C_3}{^{10}C_4}$$

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Q. In a random arrangement of the letters of the words COMMERCE, find the prob that all vowels come together.

COMMERCE - 8

$$P = \frac{6!}{2!2!} \times \frac{3!}{2!} = \frac{6! \times 3!}{8!} = \frac{6! \times 3! \times 2!}{28!} = \frac{6! \times 3! \times 2!}{200}$$

$$= \frac{3}{28} = 0.10$$

Q. JOSHIVARUN = 10

OIAN = 4

Total outcome = 10!

Favourable outcome = 7!

$$P = \frac{7! \times 4!}{10!} = \frac{7! \times 4! \times 2 \times 1}{7! \times 8 \times 7 \times 6 \times 5 \times 4 \times 3} = \frac{1}{30}$$

Q. 25 books are placed at random in a shelf. Find the probability that a particular pair of books shall be i) always together
ii) never together

$$\text{Sol. } \textcircled{i} \quad \frac{24!}{25!} \times 2! \quad \textcircled{ii} \quad 1 - \frac{2}{25} = \frac{23}{25}$$

Q. 8 persons who seated on 8 chairs at a random around a round table find the probability that two specified persons are sitting next to each other.

$$P = \frac{7! \times 2!}{8!}$$

In circular we don't know where to start so,
prob = $(7-1)!$

$$\text{Total} = 7! \\ \text{Favourable} = 7! \times 2! \\ \text{Probability} = \frac{7! \times 2!}{7!} = \frac{2}{7}$$

[16/8/2016]

Probability functions.

A function $P(A)$ is a probability function defined on field (Ω) of events of Ω is defined with the following properties.

- i) If $A \in \Omega$ then $P(A) \geq 0$
- ii) $P(\Omega) = 1$
- iii) if A_i are any finite or infinite set of events which are disjoint, $P(\cup A_i) = \sum P(A_i)$

[contd. on P-37]

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Contd from P-21

21

MTH 302

Date 16/8/2016

Page 37

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10
Student Notebooks

Q. A, B, C are three arbitrary events. Find the expressions for the events below.

$$1. \text{ Only } A \text{ occurs} \rightarrow A \cap \bar{B} \cap \bar{C}$$

$$2. \text{ Both } A \text{ and } B \text{ but not } C \text{ occurs} \rightarrow B \cap C \cap \bar{A}$$

$$3. \text{ All three occurs} \rightarrow A \cap B \cap C$$

$$4. \text{ At least one} \rightarrow (A \cap \bar{B} \cap \bar{C}) \cup (\bar{A} \cap B \cap \bar{C}) \cup (\bar{A} \cap \bar{B} \cap C)$$

$$\text{or} \rightarrow 1 - P(\bar{A} \cap \bar{B} \cap \bar{C})$$

$$5. \text{ At least two occurs} \rightarrow 1 - \{ (A \cap \bar{B} \cap C) \cup (\bar{A} \cap B \cap \bar{C}) \cup (\bar{A} \cap \bar{B} \cap C) \}$$

$$6. \text{ Only 1 occurs}$$

$$7. \text{ None occurs} \rightarrow \bar{A} \cap \bar{B} \cap \bar{C} \text{ or } A \cup B \cup C$$

$$\text{if } P(A) = P, \text{ then } P(\bar{A}) = 1 - P$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) \\ + P(A \cap B \cap C)$$

$$P(\bar{A} \cap B) = P(B) - P(A \cap B)$$

$$P(A \cap \bar{B}) = P(A) - P(A \cap B)$$

Q. A, B and C are three mutually exclusive and exhaustive event associated with a random exp. find the prob. of A given that, $P(B) = \frac{3}{2} P(A)$ and $P(C) = \frac{1}{2} P(B)$

Sol: exhaustive event means $\Rightarrow P(A) + P(B) + P(C) = 1$

$$\Rightarrow P(A) + \frac{3}{2} P(A) + \frac{1}{2} \times \frac{3}{2} P(A) = 1$$

$$\Rightarrow P(A) \left(1 + \frac{3}{2} + \frac{3}{4} \right) = 1$$

$$\Rightarrow \frac{4+6+3}{4} P(A) = 1$$

$$\Rightarrow P(A) = 1 \times \frac{4}{13} = \frac{4}{13}$$

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Q. 5 members A, B, C, D, E of a company were considered for a team members trade delegation to represent their company in an International Trade. Q. make sample space &

1. A is selected
2. A is not selected

B) Either A or B not both.

$$\text{Ans. Sample Space} = \{5 \times 4 \times 3 = 60\}$$

$$S_C = 10$$

A B C

$$A B D \quad i) P = \frac{6}{60}$$

A B E

$$A C D \quad ii) P = \frac{4}{60}$$

A C E

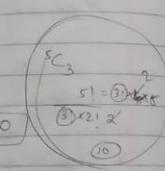
$$B C D \quad iii) P = \frac{6}{60}$$

$$B C E \quad \frac{6}{60}$$

C D E

A D E

B D E



Page 39

$$P = 1 - \frac{8}{36}$$

$$\Rightarrow P = \frac{28}{36} = \frac{7}{9}$$

$$\therefore P = \frac{7}{9}$$

Q. one integer is chosen from first 200 digits. what is the probability that the integer is divisible by 6 or 8.

$$\text{Ans. } P(A) = \frac{33}{200} \quad (\text{divisible by 6})$$

$$P(B) = \frac{25}{200} \quad (\text{divisible by 8})$$

$$P(A \cap B) = \frac{8}{200} \quad (\text{divisible by 6 & 8})$$

$$= 2 \left(\frac{8}{200} \right) = \frac{16}{200}$$

$$P(A \cup B) = \frac{33}{200} + \frac{25}{200} - \frac{8}{200}$$

$$= \frac{50}{200} = \frac{1}{4}$$

Contd. on P-44

Q. If two dice are thrown what is the prob. that the sum is neither 7 nor 11.

Sol. ~~(1,6)~~ Sum = 7 = (1,6), (2,5), (3,4), (4,3), (5,2), (6,1)

Sum = 11 = (5,6), (6,5)

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Q. An MBA student applies for a job into two firms X and Y. The prob. of getting selected in the firm X is 0.7 and being rejected in firm Y is 0.5. The prob. of atleast one of his application being rejected is 0.6. What is the probability that he will be selected in one of the firms?

Sol: $P(X) = 0.7 \quad P(\bar{Y}) = 0.5$
 $P(X) = 0.3 \quad P(Y) = 0.5$
 $P(X \cup Y) = 1 - P(X \cap \bar{Y})$
 $= 1 - P(\bar{X} \cap Y)$
 $= 1 - (P(\bar{X}) + P(Y) - P(\bar{X} \cap Y))$
 $= 1 - (0.3 + 0.5 - 0.6)$

Q. A card is drawn from a pack of 52 cards. Find the prob. of getting a king or a red card or a heart card?

Sol: $P(K \cup H \cup R) = P(K) + P(H) + P(R) - P(K \cap H) - P(K \cap R) + P(K \cap H \cap R)$
 $= \frac{4}{52} + \frac{13}{52} + \frac{26}{52} - \frac{1}{52} - \frac{13}{52} - 2 + \frac{1}{52}$
 $= \frac{44 - 14}{52} = \frac{30}{52} = \frac{15}{26} = \frac{7}{13}$

Conditional Probability:

1. $P(A|B) = \frac{P(A \cap B)}{P(B)}$ - prob. of A w.r.t B (dependent)

2. $P(A \cap B) = P(A|B) P(B)$ - Multiplication Theorem

3. $P(A \cap B) = P(A) P(B)$ A and B are independent

or $P(B|A) = \frac{P(B \cap A)}{P(A)}$

$P(A_1 \cap A_2 \cap A_3 \cap \dots \cap A_n) = P(A_1) P(A_2) P(A_3) \dots P(A_n)$ {All are independent unless otherwise specified}

Q. One shot is fired from each of the 3 guns E_1, E_2, E_3 denotes the events that the target is hit by the 1st, 2nd & 3rd gun respectively. If $P(E_1) = 0.5, P(E_2) = 0.6, P(E_3) = 0.8$ and E_1, E_2 and E_3 are independent. Find the prob. (a) exactly one hit is the target
(b) at least two hits are registered.

Sol: $P(E_1) = 0.5 \quad P(\bar{E}_1) = 0.5$
 $P(E_2) = 0.6 \quad P(\bar{E}_2) = 0.4$
 $P(E_3) = 0.8 \quad P(\bar{E}_3) = 0.2$

a) $(\bar{E}_1 \cap \bar{E}_2 \cap E_3) \cup (\bar{E}_1 \cap E_2 \cap \bar{E}_3) \cup (\bar{E}_1 \cap \bar{E}_2 \cap \bar{E}_3)$
 $\Rightarrow P(\bar{E}_1 \cap \bar{E}_2 \cap E_3) + P(\bar{E}_1 \cap E_2 \cap \bar{E}_3) + P(\bar{E}_1 \cap \bar{E}_2 \cap \bar{E}_3)$
 $= P(\bar{E}_1) P(\bar{E}_2) P(E_3) + P(\bar{E}_1) P(E_2) P(\bar{E}_3) + P(\bar{E}_1) P(\bar{E}_2) P(\bar{E}_3)$
 $= (0.5 \times 0.4 \times 0.2) + (0.5 \times 0.6 \times 0.2) + (0.5 \times 0.4 \times 0.8)$
 $= 0.040 + 0.060 + 0.160$
 $= 0.260$

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Page 46

$$\begin{aligned}
 & (b) (E_1 \wedge E_2 \wedge \bar{E}_3) \cup (E_1 \wedge \bar{E}_2 \wedge E_3) \cup (\bar{E}_1 \wedge E_2 \wedge E_3) \\
 & \cup (E_1 \wedge E_2 \wedge E_3) \\
 & = P(E_1)P(E_2)P(\bar{E}_3) + P(E_1)P(\bar{E}_2)P(E_3) + P(\bar{E}_1)P(E_2)P(E_3) \\
 & \quad + P(E_1)P(E_2)P(E_3) \\
 & = (0.5 \times 0.6 \times 0.2) + (0.5 \times 0.4 \times 0.8) + (0.5 \times 0.6 \times 0.8) \\
 & = (0.5 \times 0.6 \times 0.8) \\
 & = 0.060 + 0.160 + 0.240 + 0.240 \\
 & = 0.700 \\
 & = 0.7
 \end{aligned}$$

Day on 17 July 1776

$$F = K + \left[\frac{13 \times M - 1}{5} \right] + D + [D] + [C] - 2C$$

K = date

M = Month & Starts from March

D = last 2 digit of year

C = first 2 digit of year

$$\text{q. } F = 17 + \left(\frac{13 \times 5 - 1}{5} \right) + 76 + \left(\frac{76}{7} \right) + \left(\frac{17}{1} \right) - 2 \times C$$

$$= 17 + 12 + 76 + 19 + 4 - 34$$

$$= \frac{94}{7} \quad \text{divide by 7}$$

$$= 3 \quad \text{Remainder}$$

	Sum	B
Mon	1	
Tue	2	
Wed	3	
Thur	4	
Fri	5	
Sat	6	

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MTH 302

Q. The odds against the manager X settling a dispute with the workers are 8:6 and odds in the favour of the manager (6:7) settling the same dispute is 14:16.

a) what is the chance with that neither settle the dispute?

b) what is the prob. that the dispute will be settled?

Q. Odds: A : B
 favour \rightarrow unfavour
 $X = 8:6 \quad Y = 14:16$
 $P(A) = \frac{6}{14} \quad P(B) = \frac{8}{14}$

Q. a) $P(\bar{X} \cap \bar{Y}) = P(\bar{X}) P(\bar{Y})$
 $= \frac{6}{14} \times \frac{16}{15} = \frac{32}{105}$

b) $P(X \cup Y) = 1 - P(\bar{X} \cap \bar{Y})$
 $= 1 - \frac{32}{105} = \frac{73}{105}$

Q. The odds that the person X speaks the truth are 3:2 and the odds that the person Y speaks the truth are 5:3. In what percentages of cases are they likely to contradict each other on an identical point.

Ans: X 3:2
 Y 5:3

P.T.O.

Page 51

Q. $P(X) = \frac{3}{5} \quad P(\bar{X}) = \frac{2}{5}$
 $P(Y) = \frac{5}{8} \quad P(\bar{Y}) = \frac{3}{8}$

$P(X \cap Y) = P(X) P(Y) = \frac{3}{5} \times \frac{3}{8} = \frac{9}{40}$

$P(X \cap \bar{Y}) = P(X) P(\bar{Y}) = \frac{3}{5} \times \frac{5}{8} = \frac{15}{40}$

$P(\bar{X} \cap Y) = P(\bar{X}) P(Y) = \frac{2}{5} \times \frac{5}{8} = \frac{10}{40} = \frac{5}{20}$

$P(\bar{X} \cap \bar{Y}) = P(\bar{X}) P(\bar{Y}) = \frac{2}{5} \times \frac{3}{8} = \frac{6}{40} = \frac{3}{20}$

Q. An urn contains 6 tickets no 1, 2, 3, 4 and another contains 6 tickets no 2, 4, 6, 7, 8, 9. If one of the two urns is chosen at random and the ticket is drawn at random.

Find the prob. that the ticket drawn bears the no.

(i) 2 or 4, (ii) 3, (iii) 1 or 9

(i) $\frac{1}{2} \times \left(\frac{1}{4} + \frac{1}{4} \right) + \frac{1}{2} \left(\frac{1}{6} + \frac{1}{6} \right)$
 $= \frac{1}{2} \times \frac{2}{4} + \frac{1}{2} \times \frac{1}{3} = \frac{1}{4} + \frac{1}{6} = \frac{10}{24} = \frac{5}{12}$

(ii) $\frac{1}{2} \times \frac{1}{4} + 0 = \frac{1}{8}$

(iii) $\frac{1}{2} \times \left(\frac{1}{4} \right) + \frac{1}{2} \left(\frac{1}{6} \right) = \frac{1}{8} + \frac{1}{12} = \frac{3+2}{24} = \frac{5}{24}$

Q. A box contains 6 red, 4 white, 5 black balls. A person draws four balls from the box at random. find the prob. that among the balls drawn that is atleast one ball of each colour.

Ans: RR,WW,BB + RR,WW,BW + RR,BB,WW
 $= \left[\left(\frac{1}{6} \times \frac{1}{4} \times \frac{1}{5} \right) + \left(\frac{1}{6} \times \frac{3}{4} \times \frac{1}{5} \right) + \left(\frac{1}{6} \times \frac{1}{4} \times \frac{2}{5} \right) \right]$
 $= \frac{1}{60} + \frac{1}{60} + \frac{1}{60} = \frac{3}{60} = \frac{1}{20}$ P.T.O.

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Next ~~Ans~~

Page 52

$$\begin{aligned}
 &= \frac{^6C_2 \cdot ^4C_1 \cdot ^8C_1}{^{15}C_4} + \frac{^6C_1 \cdot ^4C_2 \cdot ^8C_1}{^{15}C_4} + \frac{^6C_1 \cdot ^4C_1 \cdot ^5C_2}{^{15}C_4} \\
 &= \frac{15 \times 4! \times 5}{4! \cdot 5! \times 3!} \\
 &= \frac{15}{4! \cdot 2!} \\
 &= \frac{15}{24} = \frac{5}{8}
 \end{aligned}$$

23/8/2016.

Q. Three group of children containing respectively
 1st gr (3 girls & 1 boy) 2nd gr (2 boys & 2 girls) and
 3rd gr (1 girl & 3 boys). One child is selected at random from each group so that the chance that they are selected by (1 girl and 2 boys) is $\frac{13}{32}$.

Sol:

1 st group = 3 G and 1 B	=	$\frac{3}{4} + \frac{1}{4}$
2 nd group = 2 G and 2 B	=	$\frac{2}{4} + \frac{2}{4}$
3 rd group = 1 G and 3 B	=	$\frac{1}{4} + \frac{3}{4}$

$\frac{1}{4} \times \frac{1}{4} \times \frac{3}{4}$

$\frac{1}{4} \times \frac{1}{4} \times \frac{3}{4}$

$\frac{1}{4} \times \frac{2}{4} \times \frac{3}{4}$

$\frac{1}{4} \times \frac{2}{4} \times \frac{1}{4}$

$\frac{18}{64} + \frac{6}{64} + \frac{2}{64}$

$\frac{9}{32} + \frac{3}{32} + \frac{1}{32}$

$\frac{13}{32}$

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contd. from P - 52 | Date 23 / 8 / 2016 | Page 73 | bilt 10 on 10 Student Notebooks

Q. If it is given 8:5 against the wife who is 40 years old living till she is 70 and 4:3 against her husband now at the age of 50 till his 80.

Sol:

$$P(W) = \frac{5}{13}$$

$$P(H) = \frac{3}{7}$$

1. Find the prob. Both will be alive.
 2. None will be alive
 3. Only wife will be alive
 4. Only husband will be alive.

1. $P(W) \cap P(H) = P(W) \cdot P(H)$
 $P(W \cap H) = \frac{5}{13} \cdot \frac{3}{7} = \frac{15}{91}$

2. $P(\bar{W} \cup \bar{H}) = P(\bar{W} \cap \bar{H}) = P(\bar{W}) \cdot P(\bar{H})$
 $= \frac{8}{13} \cdot \frac{4}{7} = \frac{32}{91}$

3. $P(W \cap \bar{H}) = P(W) \cdot P(\bar{H}) = \frac{5}{13} \cdot \frac{4}{7} = \frac{20}{91}$

4. $P(\bar{W} \cap H) = \frac{8}{13} \times \frac{3}{7} = \frac{24}{91}$

5. At least one is alive = $1 - P(\bar{W} \cap \bar{H}) = \frac{59}{91}$

* Sum of infinite GP = $1 + r + r^2 + r^3 + \dots$
 $= \frac{a}{1-r}$

Q. A and B ~~are~~ ^{alternative} cut a pack of cards and pack is shuffled after each cut. If A starts and game is continued until one cuts a diamond what are the respective chances of A & B first cutting a diamond.

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Date 23/8/2016
Page 74

Q: A is winning the game

1. A_1
2. $\bar{A}_1 \bar{B}_1 A_2$
3. $\bar{A}_1 \bar{B}_1 \bar{A}_2 \bar{B}_2 A_3$
4. $\bar{A}_1 \bar{B}_1 \bar{A}_2 \bar{B}_2 \bar{A}_3 \bar{B}_3 A_4$

$$\frac{13}{52} = \frac{1}{4}$$
$$\left(\frac{3}{4}\right)$$
$$P(A) = \frac{1}{4} + \left(\frac{3}{4}\right)^1 \cdot \frac{1}{4} + \left(\frac{3}{4}\right)^4 \cdot \frac{1}{4} + \left(\frac{3}{4}\right)^6 \cdot \frac{1}{4} + \dots$$
$$= \frac{a}{1-r} \quad a = \frac{1}{4}, \quad r = \left(\frac{3}{4}\right)^2$$
$$= \frac{\frac{1}{4}}{1 - \left(\frac{3}{4}\right)^2}$$
$$= \frac{\frac{1}{4}}{1 - \frac{9}{16}} = \frac{\frac{1}{4}}{\frac{7}{16}} = \frac{4}{7}$$
$$P(B) = 1 - P(A)$$
$$= 1 - \frac{4}{7}$$
$$= \frac{3}{7}$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

MTH 302

Page 83

D'10
Student Notebooks

Random variable

Random variable 'x' is a function between outcomes and ~~chance~~ numbers.
 $x: \text{outcomes} \rightarrow \text{numbers}$.

Type :-

- (1) Discrete random variable
- (2) Continuous random variable. - (weight of students)

Discrete distribution function

$$\begin{aligned} F(x_i) &= P(X \leq x_i) & \times & P(x) & F(x_i) \\ &= P(X \leq 0) = P(X=0) & 0 & \frac{1}{8} \\ &= P(X \leq 1) = P(X=0) + P(X=1) & 1 & \frac{3}{8} \\ && 2 & \frac{3}{8} \\ && 3 & \frac{1}{8} \end{aligned}$$

& A random variable X has a following probability f^n

i.e. $X: 0 \ 1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7$

$$P(X): 0 \ K \ 2K \ 2K \ 3K \ K^2 \ 2K^2 \ 7K^2 + K$$

A. Find K,

B. Evaluate $P(X \leq 6)$, $P(X \geq 6)$, $P(0 < X < 5)$

C. $P(X \leq a) > \frac{1}{2}$, then find a.

$$\text{SOL: } A. 0 + K + 2K + 2K + 3K + K^2 + 2K^2 + 7K^2 + K = 10$$

$$\Rightarrow 9K + 10K^2 = 1$$

$$\therefore 10K^2 + 9K - 1 = 0$$

$$= \frac{-9 \pm \sqrt{81 - 40}}{20} = \frac{-9 \pm \sqrt{41}}{20}$$

$$= K = \frac{1}{10}$$

P.C.O

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

$$P(X \leq 6) = P(X=0) + P(X=1) + P(X=2) \\ + P(X=3) + P(X=4) + P(X=5)$$

$$P(X \leq a) > \frac{1}{2}$$

min value of $a = 4$

30/8/2016.

$$P(X) = \begin{cases} \frac{2}{15}; & x = 1, 2, 3, 4, 5 \\ 0, & \text{otherwise} \end{cases}$$

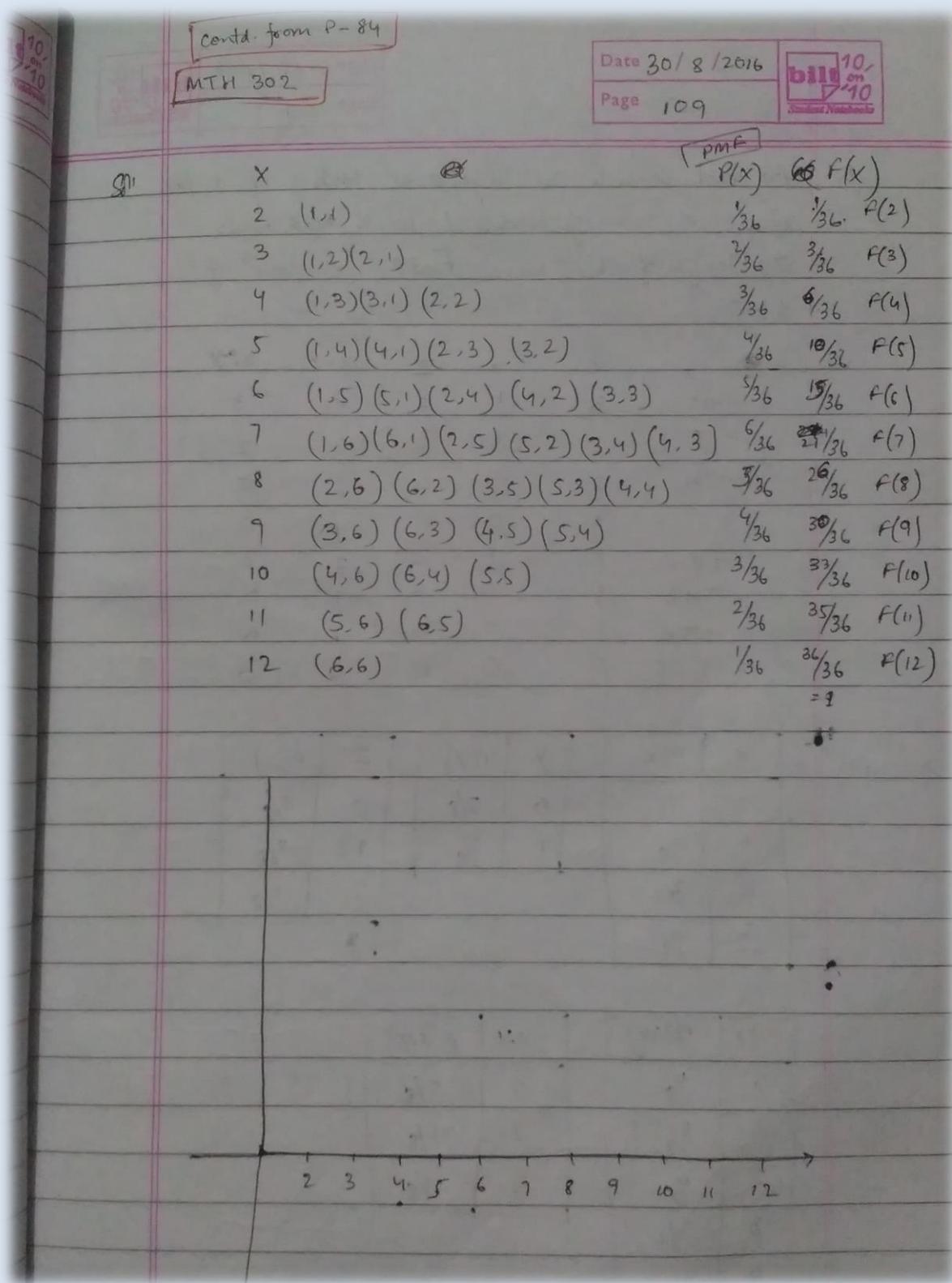
$$(i) P(X=1 \text{ or } 2) \quad (ii) P\left(\frac{1}{2} < X < \frac{5}{2} \mid X=1\right)$$

$$\begin{aligned} P(X=1) + P(X=2) \\ \frac{1}{15} + \frac{2}{15} = \frac{3}{15} = \frac{1}{5} \end{aligned} \quad \begin{aligned} & P\left(\frac{1}{2} < X < \frac{5}{2} \mid X=1\right) \\ & P(X=1) \\ & = \frac{P(X=1)}{P(X=1)} \end{aligned}$$

Q. Two dice are drawn, let σ_0 be random variable which counts the total no. of ~~comes~~ ^{sum} on the ~~upturn~~ faces. Construct a table giving the non zero values of probability mass f σ_0 and also find the distribution function of σ_0 .

S2

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,



MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Q. An exp. consists 3 independent trials of a fair coin. $X = \text{no. of heads}$, $Y = \text{no. of head turns}$, $Z = \text{length of head turns}$. Find the prob. func. of X, Y, Z

	X	Y	Z	$X+Y$	$X \cdot Y$
HHH	3	1	3	4	3
HHT	2	1	2	3	2
HTM	1	2	0	2	0
HTT	1	0	0	1	0
THH	2	1	2	3	2
THT	1	0	0	1	0
TTT	0	0	0	0	0

X	$P(X)$	Y	$P(Y)$	Z	$P(Z)$
0	$\frac{1}{8}$	0	$\frac{5}{8}$	0	$\frac{5}{8}$
1	$\frac{3}{8}$	1	$\frac{3}{8}$	2	$\frac{3}{8}$
2	$\frac{3}{8}$			3	$\frac{1}{8}$
3	$\frac{1}{8}$				

$X+Y$	$P(X+Y)$	$X \cdot Y$	$P(X \cdot Y)$
0	$\frac{1}{8}$	0	$\frac{5}{8}$
1	$\frac{3}{8}$	2	$\frac{3}{8}$
2	$\frac{3}{8}$	3	$\frac{1}{8}$
3	$\frac{1}{8}$		
4	$\frac{1}{8}$		

Q. A continuous random variable X has a PDF (prob. density function) $f(x) = 3x^2$ for $0 \leq x \leq 1$. Find a and b such that

- $P(0 \leq X \leq a) = P(X > a)$
- $P(X > b) = 0.05$

31/01/2016

Sol:

- $P(X \leq a) = P(X > b)$

$$P(X \leq a) = \frac{1}{2}$$

$$\int_0^a 3x^2 dx = \frac{1}{2}$$

$$\Rightarrow \left[\frac{3x^3}{3} \right]_0^a = \frac{1}{2}$$

$$\Rightarrow a^3 - 0 = \frac{1}{2} \Rightarrow a \left(\frac{1}{2}\right)^{\frac{1}{3}}$$

- $\int_a^b 3x^2 dx = \int_0^b 3x^2 dx$

$$\Rightarrow \left[\frac{3x^3}{3} \right]_a^b = \left[\frac{3x^3}{3} \right]_0^b \Rightarrow b^3 = 0.95$$

$$\Rightarrow b = (0.95)^{\frac{1}{3}}$$

- $a^3 - 0 = 1 - a^3$
- $2a^3 = 1$
- $a^3 = (\frac{1}{2})^3$
- $\int_0^1 3x^2 dx = 0.05$
- $\left[\frac{3x^3}{3} \right]_0^1 = 0.05$
- $1^3 - 0^3 = 0.05$

Frendly-6m p-117

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

[Contd. from P - 110]

Date 1 / 9 / 2016
Page 117
bilt 10/
10 Student Notebooks

$f(x) = \begin{cases} ax & 0 \leq x \leq 1 \\ a & 1 \leq x \leq 2 \\ -ax + 3a & 2 \leq x \leq 3 \\ 0 & \text{Other} \end{cases}$ } pdf

(1) Find a

(2) $P(X \leq 1.5)$

Sol. (1) $\int_{-\infty}^{\infty} f(x) dx = 1$

$\Rightarrow \int_{-\infty}^0 0 dx + \int_0^1 ax dx + \int_1^2 a dx + \int_2^3 (-ax + 3a) dx + \int_3^{\infty} 0 dx = 1$

$\Rightarrow 0 + \left[\frac{ax^2}{2} \right]_0^1 + \left[ax \right]_1^2 + \left[-\frac{ax^2}{2} + 3ax \right]_2^3 + 0 = 1$

$\Rightarrow \cancel{ax^2} + \cancel{ax} - \cancel{\frac{ax^2}{2}} + 3ax = 1$

$\Rightarrow 4ax = 1$

$\Rightarrow a = \frac{1}{4x}$

$\Rightarrow \frac{a}{2} + 2a - a \cdot \frac{-9a}{2} + 9a + 2a - 6a = 1$

$\Rightarrow \frac{-8a}{2} + 8a = 1$

$\Rightarrow \frac{8a}{2} = 1$

$\Rightarrow 4a = 1 \quad \Rightarrow a = \frac{1}{4}$

$\boxed{9+4+2-29-9+18+9} = 2$

$4a = 2$

$9 = \frac{2}{1} = \frac{1}{2}$

(2) $P(X \leq 1.5)$

$= \int_{-\infty}^{1.5} f(x) dx$

P. 70.

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Date : 19 / 2016
Page : 118

$$\begin{aligned}
 &= \int_0^0 0 dx + \int_0^{1.5} \frac{1}{2} x dx + \int_{1.5}^1 \frac{1}{2} dx \\
 &= \left[\frac{1}{2} \cdot \frac{x^2}{2} \right]_0^{1.5} + \left[\frac{1}{2} x \right]_1^{1.5} \\
 &= \frac{1}{4} + \frac{1.5}{2} - \frac{1.5}{2} \\
 &= \frac{1}{4}
 \end{aligned}$$

Q. Suppose that the light in hours of a certain part of basic tube is a continuous random variable with pdf.

$$f(x) = \begin{cases} \frac{100}{x^2}, & \text{when } x \geq 100 \\ 0, & \text{otherwise} \end{cases}$$

What is the prob. all three tubes in a given basic set will have to be replaced during the first 150 hours of the operation.

Q. What is the prob. that none of the original tubes will have to be replaced during the next 60 hrs.

Q. What is the prob. that the tube will last less than 200 hrs, if it is known that the tube is still functioning after 150 hrs.

Date : 19 / 2016
Page : 119

d) What is the max no. of tubes that will be inserted into a set so that there is a prob. of 0.5 that after 150 hr of service all of them are functioning?

Sol:

a) $f(x) = \begin{cases} \frac{100}{x^2} & x \geq 100 \\ 0 & \text{otherwise} \end{cases}$

$$\begin{aligned}
 P(X < 150) &= \int_{100}^{150} \frac{100}{x^2} dx = \left[\frac{100}{x} \right]_{100}^{150} \\
 &= \frac{100}{150} - \frac{100}{100} = \frac{100}{150} + \frac{100}{100} \\
 &= \frac{1}{3} \cdot \frac{1}{3} \cdot \frac{1}{3} = \frac{1}{27}
 \end{aligned}$$

b) $P(X > 150) = \int_{150}^{\infty} \frac{100}{x^2} dx$

$$\begin{aligned}
 b) P(X > 150) &= 1 - \frac{1}{27} = \frac{26}{27} \\
 &= \frac{2}{3} \cdot \frac{2}{3} \cdot \frac{2}{3} = \frac{8}{27}
 \end{aligned}$$

c) $P(X < 200 | X > 150)$

$$\begin{aligned}
 &= \frac{P((X < 200) \cap (X > 150))}{P(X > 150)} \\
 &= \frac{P(X < 200 | X > 150)}{P(X > 150)}
 \end{aligned}$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 120

$$\begin{aligned}
 &= \int_{150}^{200} \frac{100}{n^2} d\eta = \left[\frac{100 \cdot n^{-1}}{-1} \right]_{150}^{200} \\
 &\quad \cancel{\text{200}} \quad \cancel{\text{150}} \\
 &\quad \cancel{\text{200}}^{\frac{2}{3}} \quad \cancel{\text{150}}^{\frac{2}{3}} \\
 &= -\frac{100}{280} + \frac{100}{150} \frac{2}{3} \\
 &\quad \cancel{\text{200}}^{\frac{2}{3}} \\
 &= \frac{1/6}{\cancel{2/3}} = \frac{1/6}{\cancel{2/3}} = \frac{3}{12} = \frac{1}{4}
 \end{aligned}$$

d) $n \cdot P(X > 150) = 0.5$

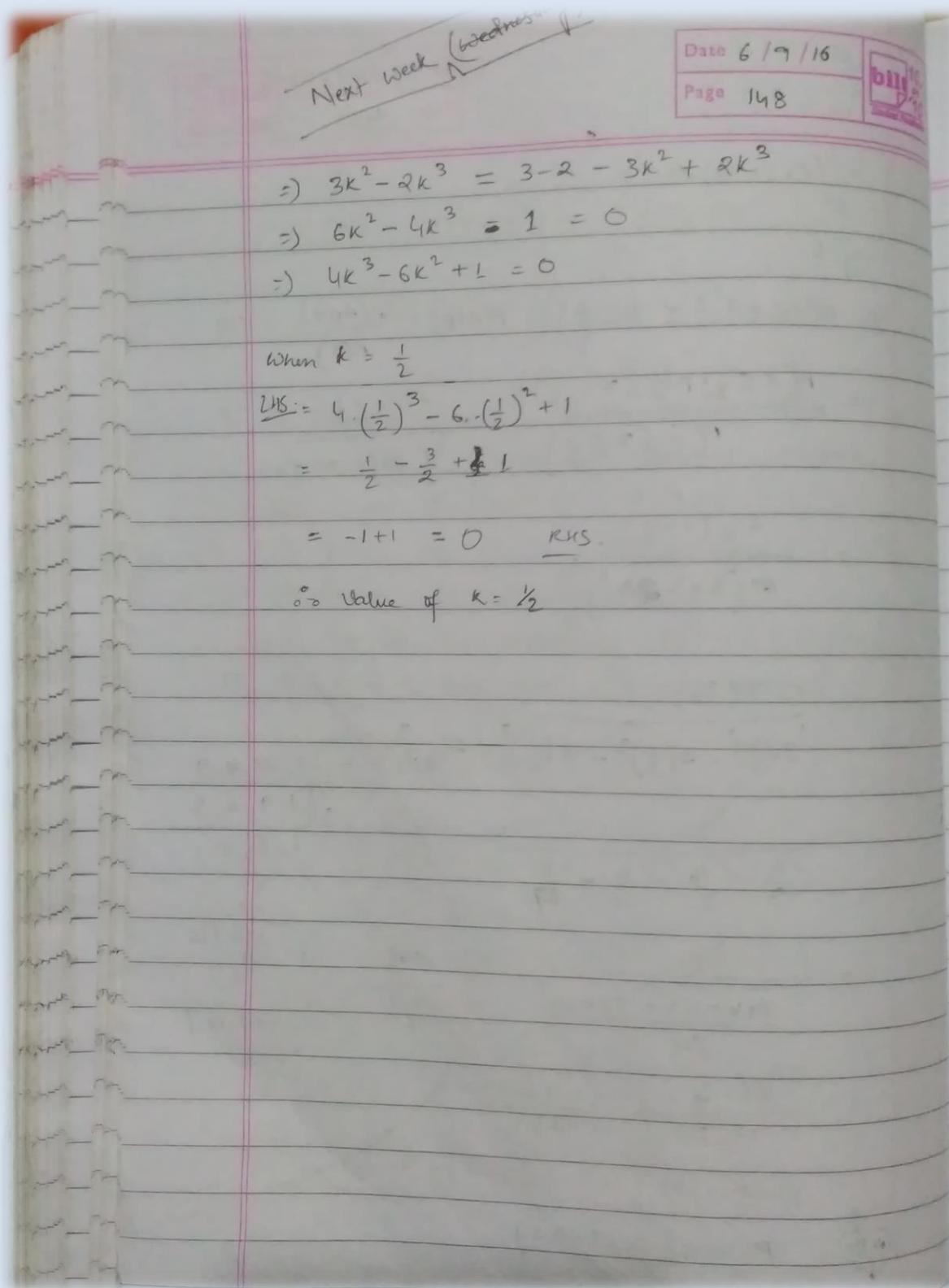
$$\begin{aligned}
 \left(\frac{2}{3}\right)^n &= 0.5 \\
 \Rightarrow \left(\frac{2}{3}\right)^n &= \frac{5}{10} = \frac{1}{2}
 \end{aligned}$$

$\circlearrowleft \left(\frac{2}{3}\right)$ $\circlearrowleft \frac{1}{2}$

$$\begin{aligned}
 n \log\left(\frac{2}{3}\right) &= \log\left(\frac{1}{2}\right) \\
 \Rightarrow n &= \frac{\log\left(\frac{1}{2}\right)}{\log\left(\frac{2}{3}\right)} \\
 &= \log\left(\frac{1}{2} - \frac{2}{3}\right) = \log\left(-\frac{1}{6}\right) \quad (1.7)
 \end{aligned}$$

≈ 1.7

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,



MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

MTH 302

152

$f(x) = \begin{cases} Kx & 0 \leq x \leq 1 \\ K & 1 \leq x < 2 \\ -Kx+3K & 2 \leq x \leq 3 \\ 0 & \text{otherwise} \end{cases}$

$\frac{1}{2}K$

$\frac{K}{2}$

$= \frac{-K}{2} + \frac{3}{2}K$

① Find K , ② Determine cdf ③ If x_1, x_2, x_3 are the three independent obs. what is the prob that exactly one of these is larger than 1.5

Sol: ① $\int_{-\infty}^{\infty} f(x) dx = 1$

$\Rightarrow \int_0^0 dx + \int_0^1 Kx dx + \int_1^2 K dx + \int_2^3 (-Kx+3K) dx$

$+ \int_3^\infty 0 dx = 1$

$\Rightarrow 0 + \left[\frac{Kx^2}{2} \right]_0^1 + [Kx]_1^2 + \left[\frac{-Kx^2}{2} + 3Kx \right]_2^3 + 0 = 1$

$\Rightarrow \frac{K}{2} + K + \left(-\frac{K}{2} + 9K + 2K - 6K \right) = 1$

$\Rightarrow \frac{K}{2} + K - \frac{9}{2}K + K = 1$

$\Rightarrow \frac{x+2K-9K+2K}{2} = 1$

$\Rightarrow -\frac{4K}{2} = 1 \Rightarrow K = \frac{2}{-4} = \frac{1}{2}$

i) $x < 0$

$F(x < 0) = 0$

$F(x < 1) = 0 + \int_0^1 \frac{1}{2}x dx = 0 + \left[\frac{1}{2} \frac{x^2}{2} \right]_0^1 = \frac{x^2}{4}$

$1 \leq x < 2 : 0 + \int_0^1 \frac{1}{2}x dx + \int_1^2 \frac{1}{2} dx = \left[\frac{1}{2} \frac{x^2}{2} \right]_0^1 + \left[\frac{1}{2}x \right]_1^2$

$= \frac{1}{4} + \frac{1}{2} \cdot \frac{1}{2} = \frac{1}{2}x - \frac{1}{4}$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 153

$$2 \leq x < 3 = 0 + \int_{\frac{1}{2}}^2 \frac{1}{2} dx + \int_1^2 \frac{1}{2} dx + \int_2^{\infty} \left(f\left(\frac{x}{2}\right) + \frac{3}{2} \right) dx$$

(3) $P(X \geq 1.5) = \int_{1.5}^2 \frac{1}{2} dx + \int_2^3 \left(-\frac{1}{2}x + \frac{3}{2} \right) dx$

(Apply on)
 cdf $= \left[\frac{1}{2}x \right]_{1.5}^2 + \left[-\frac{1}{2} \frac{x^2}{2} + \frac{3}{2}x \right]_2^3$

$$= 1 - \frac{1.5}{2} + \left(-\frac{9}{4} + \frac{9}{2} + 1 - 3 \right) = \frac{1.5}{2}$$

$$= 1 - \frac{9}{4} - \frac{9}{4} + \frac{9}{2} - 2 = \frac{18/3 - 36/4}{4} = \frac{-18}{4} = \frac{-9}{2}$$

$$= \frac{1}{2}$$

$x = 1$

(3) $x_1 \cdot \bar{x}_2 \cdot \bar{x}_3 + \bar{x}_1 x_2 \bar{x}_3 + \bar{x}_1 \bar{x}_2 x_3$

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

$$= \frac{3}{8}$$

Q. A petrol pump is supplied with petrol on a day.
 If its demand daily volume of ~~set~~ sells in thousands
 of litres distributed by
 $f(x) = 5(1-x)^4 \quad 0 \leq x \leq 1$

Q. What must be the capacity of each tank in order
 that the prob. that the supplier will be exhausted
 in a given day shall be 0.01.

(Contd. on P-158)

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

MTH 302 / Page 158

Sol: $f(x) = 5(1-x)^4 \quad 0 \leq x \leq 1$

$$P(X > c) = 0.01$$

$$\int_c^1 5(1-x)^4 dx = 0.01$$

$$\Rightarrow \left[\frac{5}{5} (1-x)^5 \right]_c^1 = 0.01$$

$$\Rightarrow 0 + (1-c)^5 = 0.01$$

$$\Rightarrow 1-c = (0.01)^{\frac{1}{5}}$$

$$\Rightarrow c = 1 - (0.01)^{\frac{1}{5}}$$

Mathematical expectation or expected value of random variable.

$E(X) = \sum x \cdot P(x) \quad \text{in D.R.V.}$

$E(X) = \int x \cdot P(x) \quad \text{in R.R.V.}$

x	x	$P(x)$
HH	2	$\frac{1}{4}$
HT	1	$\frac{2}{4}$
TH	1	$\frac{1}{4}$
TT	0	$\frac{1}{4}$

$$E(X) = 0 \cdot \frac{1}{4} + 1 \cdot \frac{2}{4} + 2 \cdot \frac{1}{4}$$

$$= 0 + \frac{2}{4} + \frac{2}{4}$$

$$= \frac{4}{4} = 1$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 159

Q.1 find the expectation of a number on a die.

Q.2 Two unbiased dice are thrown, find the expected values of the sum of the nos. of points on them.

1. Sol:	x	$P(x)$
	1	$\frac{1}{6}$
	2	$\frac{1}{6}$
	3	$\frac{1}{6}$
	4	$\frac{1}{6}$
	5	$\frac{1}{6}$
	6	$\frac{1}{6}$

$$E(X) = \frac{1}{6}(1+2+3+4+5+6)$$

$$= \frac{21}{6} = \frac{7}{2} = 3.5$$

2. Sol:	x	$P(x)$
	(1,1)	$\frac{1}{36}$
	(1,2) (2,1)	$\frac{2}{36}$
	(1,3) (3,1) (2,2)	$\frac{3}{36}$
	(1,4) (4,1) (2,3) (3,2)	$\frac{4}{36}$
	(1,5) (5,1) (2,4) (4,2) (3,3)	$\frac{5}{36}$
	(1,6) (6,1) (2,5) (5,2) (4,3) (3,4)	$\frac{6}{36}$
	(2,6) (6,2) (3,5) (5,3) (4,4)	$\frac{5}{36}$
	(3,6) (6,3) (4,5) (5,4)	$\frac{4}{36}$
	(4,6) (6,4) (5,5)	$\frac{3}{36}$
	(5,6) (6,5)	$\frac{2}{36}$
	(6,6)	$\frac{1}{36}$

$$P(x) = \frac{1}{36}(2 + 6 + 12 + 20 + 30 + 32 + 40 + 36 + 30 + 22 + 12)$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

$$= \frac{1}{36} (252) = \frac{252}{36} \cancel{126} \cancel{53} \cancel{24} \\ = 7$$

- * 1. $E(X+Y) = E(X) + E(Y)$
- 2. $E(aX) = aE(X)$
- 3. $E(X+a) = E(X) + a$
- 4. $E(X,Y) = E(X), E(Y)$
- ✓ 5. $\text{Var}(X) = E(X^2) - (E(X))^2$
- 6. $\text{Var}(X+Y) = \text{Var}(X) + \text{Var}(Y)$
- ✓ 7. $\text{Var}(aX) = a^2 \text{Var}(X)$
- 8. $\text{Var}(X+a) = \text{Var}(X)$

Q. In 4 tosses of a coin, let X be the no. of heads. Calculate the expected value of heads.

→ Total = 16

H H H H
H H H T
H H T H
H H T T

$$\begin{array}{l} X : -3 & 6 & 9 \\ P(X=x) : \frac{1}{6} & \frac{1}{2} & \frac{1}{3} \end{array}$$

Q. Find $E(X)$, $E(X^2)$, $E(2X+1)^2$, $\text{Var}(X)$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Date 8/7/2016
Page 161
bill 10
Student Notebooks

Sol ① $E(X) = \sum x \cdot P(x)$

$$\begin{aligned} &= -3 \cdot \frac{1}{6} + 0 \cdot \frac{1}{2} + 9 \cdot \frac{1}{3} \\ &= -\frac{1}{2} + 3 + 3 \\ &= \frac{-1+6}{2} = \frac{5}{2} = 2.5 \end{aligned}$$

② $E(X^2) = \sum x^2 \cdot P(x)$

$$\begin{aligned} &= 9 \cdot \frac{1}{6} + 36 \cdot \frac{1}{2} + 81 \cdot \frac{1}{3} \\ &= \frac{3}{2} + 18 + 27 \\ &= \frac{93}{2} \end{aligned}$$

$E(c) = c$

③ $E(2x+1)^2 = 25 \cdot \frac{1}{6} + 169 \cdot \frac{1}{2}$ $\text{Var}(c) = 0$

$$E(4x^2 + 1 + 4x) = 4(E(X^2))$$

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

$$= \frac{93}{2} - \left(\frac{11}{2}\right)^2$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

- Q. In a cassino, there is a disk with a freely revolving needle. The disk is divided into 20 equal parts by thin line and the parts are marked with nos. 0 - 19. The cassino treats 5 or any multiple of 5 as a lucky number and 0 as a special number. Any person to play with disk has to pay 10 rs. when the needle stops at lucky no. he pays back twice the sum and for the special lucky no. he will get 5 times of the sum charge.
- Q. Is the game fair? what is the expectation of the player?

Sd:	x	p(x)
	5, 10, 15	10 $\frac{3}{20}$
	0	40 $\frac{1}{20}$
	1 - 19	-10 $\frac{16}{20}$

$$\begin{aligned} E(x) &= \mathbb{E} \sum x \cdot p(x) \\ &= 10 \times \frac{3}{20} + 40 \times \frac{1}{20} - 10 \times \frac{16}{20} \\ &= \frac{30 + 40 - 160}{20} \\ &= \frac{-90}{20} = -\frac{9}{2} \end{aligned}$$

If game is fair, expectation = 0.

- Q. A coin is tossed until head appear. What is the expectation of the number of tosses required?

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 186

S. No.	X	outcome
1	H	$(\frac{1}{2})^1$
2	TH	$(\frac{1}{2})^2$
3	TTH	$(\frac{1}{2})^3$
4	TTTH	$(\frac{1}{2})^4$

$$M_X(t) = E(e^{xt})$$

$$E(X) = \sum x \cdot P(X)$$

$$S = 1 \cdot (\frac{1}{2}) + 2 \cdot (\frac{1}{2})^2 + 3 \cdot (\frac{1}{2})^3 + \dots \quad \text{---(1)}$$

$$\frac{1}{2}S = 1 \cdot (\frac{1}{2})^2 + 2 \cdot (\frac{1}{2})^3 + 3 \cdot (\frac{1}{2})^4 + \dots \quad \text{---(2)}$$

$\oplus \quad 0 - (1)$

$$S - \frac{1}{2}S = (\frac{1}{2})^1 + (\frac{1}{2})^2 + (\frac{1}{2})^3 + \dots$$

$$\Rightarrow \frac{1}{2}S = \frac{\frac{1}{2}}{1 - \frac{1}{2}} = 1$$

$$\Rightarrow S = 2$$

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

$$\left. \begin{array}{l} E(X) \\ E(X^2) \\ E(X^3) \\ E(X^4) \end{array} \right\} \text{moments}$$

1. M
2. N

$E(X^t)$

Moment Generating ~~function~~ functions denoted by

$$M_X(t) = E(e^{xt}) = \int_{-\infty}^{\infty} e^{xt} f(x) dx = \sum \frac{t^n}{n!} \cdot u_n$$

$$e^{xt} = 1 + xt + \frac{(xt)^2}{2!} + \frac{(xt)^3}{3!} + \dots$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 187

$$\begin{aligned}
 M_x(t) &= E(e^{xt}) = E\left(1 + xt + \frac{(xt)^2}{2!} + \frac{(xt)^3}{3!} + \frac{(xt)^4}{4!} + \dots\right) \\
 &= E(1) + E(xt) + E\left(\frac{(xt)^2}{2!}\right) + E\left(\frac{(xt)^3}{3!}\right) \dots \\
 &= 1 + t(E(x)) + \frac{t^2}{2!} \cdot E(x^2) + \frac{t^3}{3!} \cdot E(x^3) + \dots
 \end{aligned}$$

$\frac{d}{dt} M_x(t) = 0 + E(x) + \frac{2t}{2!} E(x^2) + \frac{3t^2}{3!} E(x^3) + \dots$
 $\left(\frac{d}{dt} M_x(t)\right)_{t=0} = E(x)$

$E(x^r) = \frac{d^r}{dt^r} (M_x(t))_{t=0}$

$$\begin{aligned}
 1. \quad M_{cx}(t) &= M_x(ct) \Rightarrow E(e^{cxt}) = E(e^{xct}) \\
 2. \quad M_{x_1+x_2}(t) &= M_{x_1}(t) \cdot M_{x_2}(t) \\
 \Rightarrow E(e^{(x_1+x_2)t}) &= E(e^{x_1t}) \cdot E(e^{x_2t})
 \end{aligned}$$

$\circlearrowleft M_x(t)$

$$= \sum \frac{t^r}{r!} \cdot u_r$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

contd. from P- 187

MTH 302

Date 18 / 9 / 2016

Page 202



- Q. Let the random variable X assume the value r with the prob. mass f^n $P(X=r) = q^{r-1} \cdot p$, $r=1, 2, 3, \dots$. Find the MGF of X and hence its mean and variance.

$$\begin{aligned}
 M_X(t) &= E(e^{xt}) = \sum_{r=1}^{\infty} e^{rt} \cdot P(r) \\
 M_X(t) &= E(e^{xt}) = \sum_{r=1}^{\infty} e^{rt} \cdot q^{r-1} \cdot p \\
 &= p \sum_{r=1}^{\infty} e^{rt} \cdot q^r q^{-1} \\
 &= \frac{p}{q} \sum_{r=1}^{\infty} (e^t \cdot q)^r \\
 &= \frac{p}{q} ((e^t \cdot q) + (e^t \cdot q)^2 + (e^t \cdot q)^3 + \dots)
 \end{aligned}$$

$$M.g.f = M_X(t) = \frac{p}{q} \left(\frac{e^t \cdot q}{1 - e^t \cdot q} \right)$$

$$= \frac{p}{q} \left\{ \frac{(1 - e^t \cdot q) \cdot e^t \cdot q - e^t \cdot q (-e^t \cdot q)}{(1 - e^t \cdot q)^2} \right\}$$

$$= \frac{p}{q} \frac{(1 - q) \cdot 2 + q^2}{(1 - q)^2}$$

$$= \frac{p}{q} \frac{q - q^2 + q^2}{(1 - q)^2} = \frac{p}{(1 - q)^2}$$

$$\frac{p}{q} \left(\frac{e^t \cdot q - e^{2t} \cdot q^2 + e^{2t} \cdot q^2}{(1 - e^t \cdot q)^2} \right)$$

$$= \frac{p}{q} \left\{ \frac{e^t \cdot q}{(1 - e^t \cdot q)^2} \right\}$$

Q. 7.0.

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

203 Student Notebooks

$$\begin{aligned}
 E(X^2) &= \frac{d}{dt} \frac{d}{dt} M(t) \quad \text{M.g.f.} \\
 \frac{d}{dt} \frac{e^{tq}}{(1-e^{tq})^2} &= \frac{(1-e^{tq})^2 \cdot e^{tq} - e^{tq} \cdot 2(1-e^{tq})(-e^{tq})}{(1-e^{tq})^4} \\
 &= \frac{p}{q} \frac{(1-q)^2 \cdot q + q^2(1-q)q}{(1-q)^4} \\
 &= \frac{p}{q} \frac{(1+q)^2 \cdot q + 2q^2(1-q)}{(1-q)^4} \\
 &= \frac{p}{q} \frac{q + q^3 - 2q^2 + 2q^2 - 2q^3}{(1-q)^4} \\
 &= \frac{p}{q} \frac{(q - q^3)}{(1-q)^4} \\
 &= \frac{p}{q} \frac{(1-q^2)}{(1-q)^4}
 \end{aligned}$$

$$\begin{aligned}
 \text{Var} &= E(X^2) - (E(X))^2 \\
 &= \frac{p(1-q^2)}{(1-q)^4} - \frac{p^2}{(1-q)^4} \\
 &= \frac{\cancel{p}(1-q^2) - p^2}{(1-q)^4}
 \end{aligned}$$

Q. The prob. density function of a random variable

$$P(x) = \frac{1}{\alpha} e^{-\frac{|x|+\alpha}{\beta}}, \quad -\alpha < x < \alpha$$

Find m.g.f., mean, variance.

Ratna

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

16/1/2016
Page 204
bilqis
Student Number: 10

Sol: $p(x) = \frac{1}{2\theta} e^{-\frac{|x-\theta|}{\theta}}$

$$\text{Mgf} = M_x(t) = E(e^{xt})$$

$$= \int_{-\infty}^{\infty} e^{xt} \cdot \frac{1}{2\theta} e^{-\frac{|x-\theta|}{\theta}} dx$$

$$= \int_{-\infty}^{\theta} e^{xt} \cdot \frac{1}{2\theta} e^{\frac{(x-\theta)}{\theta}} dx + \int_{\theta}^{\infty} e^{xt} \cdot \frac{1}{2\theta} e^{-\frac{(x-\theta)}{\theta}} dt$$

$$= \frac{1}{2\theta} \int_{-\infty}^{\theta} e^{x(t+\frac{1}{\theta})} \cdot e^{-1} dx + \frac{1}{2\theta} \int_{\theta}^{\infty} e^{-x(t+\frac{1}{\theta})} \cdot e^1 dx$$

$$= \frac{e^{-1}}{2\theta} \left[\frac{e^{x(t+\frac{1}{\theta})}}{t+\frac{1}{\theta}} \right]_{-\infty}^{\theta} + \frac{e}{2\theta} \left[\frac{e^{-x(t+\frac{1}{\theta})}}{t+\frac{1}{\theta}} \right]_{\theta}^{\infty}$$

$$= \frac{e^{-1}}{2\theta} \left[\frac{e^{0t+0}}{t+\frac{1}{\theta}} - 0 \right] + \frac{e}{2\theta} \left[0 - \frac{e^{0t-1}}{t+\frac{1}{\theta}} \right]$$

$$= \frac{e^{0t}}{2\theta(t+\frac{1}{\theta})} + \frac{e^{0t}}{2\theta(t+\frac{1}{\theta})}$$

$$= \frac{\alpha e^{0t}}{2\theta(t+\frac{1}{\theta})} \stackrel{t=1}{=} \frac{e^{0t}}{\theta(t+\frac{1}{\theta})}$$

Avgf = ~~$\frac{e^{0t}}{2\theta(t+\frac{1}{\theta})} (1+0t)^{-1}$~~

$$= \left(1 + 0t + \frac{(0t)^2}{2!} + \dots \right) \left(1 + 0t + \frac{(0t)^2 - \cancel{(0t)^3}}{2!} + \dots \right)$$

$1 + t(2\theta) + t^2$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Date 20 / 9 / 2016
Page 213

Binomial Distribution

① $P(X=x) = \begin{cases} {}^n C_x (\frac{1}{2})^x (\frac{1}{2})^{n-x}, & x=1, 2, 3, 4, \dots \\ 0, & \text{otherwise} \end{cases}$

② Mean = np
 ③ Variance = npg^2

Q. 10 coins are tossed simultaneously. Find the prob of getting at least 7 heads and exactly 7 heads.

Sol:- ① Exactly 7 heads

$$\begin{aligned} P(X=7) &= {}^{10} C_7 \left(\frac{1}{2}\right)^7 \left(\frac{1}{2}\right)^{10-7} \\ &= {}^{10} C_7 \left(\frac{1}{2}\right)^7 \left(\frac{1}{2}\right)^3 \\ &= \frac{8 \times 7 \times 6 \times 5}{2 \times 2} \left(\frac{1}{2}\right)^{10} \end{aligned}$$

② Atleast 7 heads

$$\begin{aligned} &P(X=7) + P(X=8) + P(X=9) + P(X=10) \\ &= {}^{10} C_7 \left(\frac{1}{2}\right)^7 \left(\frac{1}{2}\right)^3 + {}^{10} C_8 \left(\frac{1}{2}\right)^8 \left(\frac{1}{2}\right)^2 + {}^{10} C_9 \left(\frac{1}{2}\right)^9 \left(\frac{1}{2}\right)^1 + {}^{10} C_{10} \left(\frac{1}{2}\right)^{10} \\ &= \left({}^{10} C_7 + {}^{10} C_8 + {}^{10} C_9 + {}^{10} C_{10} \right) \left(\frac{1}{2}\right)^{10} \end{aligned}$$

Mean = $E(X) = 10 \times \frac{1}{2} = 5$
 Variance = $10 \cdot \frac{1}{2} \cdot \frac{1}{2} = \frac{10}{4} = 2.5$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 214

17/10
Date _____

- Q. A and B play a game in which their chance of winning are in ratio 3:2. Find the chance of winning atleast 3 games out of the 5 games played.

Soln: A : B

3 : 2

$$P = \frac{3}{5} \quad Q = \frac{2}{5}$$

$$P(X) = {}^5C_3 \left(\frac{3}{5}\right)^3 \left(\frac{2}{5}\right)^2 + {}^5C_4 \left(\frac{3}{5}\right)^4 \left(\frac{2}{5}\right) + {}^5C_5 \left(\frac{3}{5}\right)^5$$

- Q. A coffee consumer claims that he can distinguish between a cup of instant coffee and a cup of percolator coffee 75% of the time. It is agreed that his claim will be accepted if he correctly identify atleast 5 of 6 stuffs. Find his chance of having the claim

a. accepted.

b. rejected.

Soln: Probability $\pi = 75\% = \frac{75}{100} = \frac{3}{4}$
 $P = \frac{3}{4} \quad Q = \frac{1}{4}$

$$a. P(X \geq 5) = {}^6C_5 \left(\frac{3}{4}\right)^5 \left(\frac{1}{4}\right) + {}^6C_6 \left(\frac{3}{4}\right)^6$$

b. P(X < 5)

$$b. P(X < 5) = 1 - P(X \geq 5)$$

P.T.O.

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 215

Student Notebooks

- Q. A multi choice test consists 8 questions with 3 answers to each of which ~~one~~ is correct. Each student answers each question by rolling a die and ticking the 1st option. If he get 1 or 2 , he select 1st quan- 3 or 4 , and and 5 or 6 in 3rd. to get a distinction , the student must score 75%. If there is no -ve marking , what is the prob that student secure the e distinction .

$$\begin{aligned}
 \text{Sol: } P(X \geq 6) &= {}^8C_6 \left(\frac{2}{3}\right)^6 \left(\frac{1}{3}\right)^2 + {}^8C_7 \left(\frac{2}{3}\right)^7 \left(\frac{1}{3}\right)^1 + {}^8C_8 \left(\frac{2}{3}\right)^8 \\
 &= {}^8C_6 \left(\frac{1}{3}\right)^6 \left(\frac{2}{3}\right)^2 + {}^8C_7 \left(\frac{1}{3}\right)^7 \left(\frac{2}{3}\right)^1 + {}^8C_8 \left(\frac{1}{3}\right)^8 \\
 &= \left(\frac{1}{3}\right)^8 \left({}^8C_6 2^2 \right)
 \end{aligned}$$

- Q. An irregular face die is thrown , an expectation that in 10 ~~con~~ throws it will give 5 even nos. is dice the expectation that it will give 4 even nos. How many items in 10,000 sets of 10 throws each . What do you expect to give no even nos .

$$\begin{aligned}
 \text{Sol:- } P(X=5) &= 2 P(X=4) \\
 {}^{10}C_5 p^5 q^5 &= 2. {}^{10}C_4 p^4 q^6 \\
 \Rightarrow \frac{10!}{5!5!} p^5 q^5 &= 2 \frac{10!}{4!6!} p^4 q^6 \\
 \Rightarrow \frac{p}{5} &= \frac{q}{6} \quad \Rightarrow \frac{p}{5} = \frac{1-p}{6} \quad \Rightarrow 3p = 5 - 5p \\
 \Rightarrow 8p &= 5 \quad \Rightarrow p = \frac{5}{8}
 \end{aligned}$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 216

$$P(X=0) = {}^{10}C_0 \left(\frac{5}{8}\right)^0 \left(\frac{3}{8}\right)^{10}$$

$$= \left(\frac{3}{8}\right)^{10}$$

$$= 10,000 \times \left(\frac{3}{8}\right)^{10}$$

(11-12)

21/9/2016

Poisson Distribution:

$$P(X=x) = \begin{cases} \frac{e^{-\lambda} \lambda^x}{x!}, & x = 0, 1, 2, 3 \\ 0 & \text{other} \end{cases}$$

$$\text{Mean} = \text{Var} = \lambda = np.$$

- Q. A manufacturer of pen knows that 5% of his product are defective. If he sells pen in box of 100 and guarantee is that not more than 10 pens are defective in one box. What is the approx. prob. that a box will ~~mean fail to meet~~ the guaranteed quality.

Sol: $n = 100$

$$p = \frac{5}{100} = 0.05$$

$$\lambda = np = 100 \times 0.05$$

$$= 5$$

$$P(X \geq 10) = 1 - P(X \leq 9)$$

$$= 1 - (P(X=10) + P(X=9) + P(X=8) + \dots + P(X=0))$$

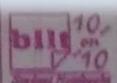
$$= 1 - \left(\frac{e^{-5} \cdot (5)^0}{0!} + \frac{e^{-5} \cdot (5)^1}{1!} + \dots + \frac{e^{-5} \cdot (5)^9}{9!} \right)$$

$$= 1 - e^{-5} \sum_{p=0}^{10} \frac{(5)^p}{p!}$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Contd. from P-216]

Date 21/9/2016



MTH 302

Page 29

- Q. A car hire firm has 2 cars which it hires out day by day. The number of demands for a car on each day is distributed as Poisson distribution with mean = 1.5. Calculate the proportion of the day on which
 a) neither car is used.
 b) proportion of the day, some demands are refused

Sol: Mean = 1.5

$$\textcircled{a} \quad P(X=0) = \frac{e^{-1.5} \cdot (1.5)^0}{0!} = e^{-1.5} = (2.7)^{-1.5}$$

$$\begin{aligned} \textcircled{b} \quad P(X > 2) &= 1 - P(X \leq 2) \\ &= 1 - \left(P(X=2) + P(X=1) + P(X=0) \right) \\ &= 1 - \left(\frac{e^{-1.5} \cdot (1.5)^2}{2!} + \frac{e^{-1.5} \cdot (1.5)^1}{1!} + \frac{e^{-1.5} \cdot (1.5)^0}{0!} \right) \\ &= 1 - e^{-1.5} \sum_{n=0}^2 \frac{(1.5)^n}{n!} \end{aligned}$$

$$\textcircled{c} \quad P(X=2) = 9(P(X=4) + 90P(X=6))$$

$$\frac{\cancel{2} \cdot \cancel{2}^2}{2!} = 9 \frac{\cancel{2} \cdot \cancel{2}^4}{4!} + 90 \frac{\cancel{2} \cdot \cancel{2}^6}{6!}$$

$$\Rightarrow \frac{1}{2 \times 1} = \frac{9 \cdot \cancel{2}^2}{4 \times 3 \times 2 \times 1} + \frac{90 \cdot \cancel{2}^4}{6 \times 5 \times 4 \times 3 \times 2 \times 1}$$

$$\therefore 1 = \frac{3 \cdot \cancel{2}^2}{4} + \frac{\cancel{2}^4}{4}$$

$$\therefore 4 = \cancel{2}^4 + 3 \cdot \cancel{2}^2$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 220

- Q. An insurance company ensures 4000 company against the loss of both eyes in car accident. Based on the previous data, the rates are computed on the assumption that on the avg 10% in 100,000 will have car accident each year that result in this type of injury. What is the prob. that more than 3 of the insured person get their claim.

Sol: $n = 4000$

$$p = \frac{10}{1,00,000}$$

$$\lambda = np = 4000 \times \frac{10}{1,00,000} = 0.4$$

$$P(X \geq 3)$$

- Q. 6 coins are tossed 6400 times. Using the poisson distribution find the approximate probability of getting 6 heads r times.

Sol: $n = 6400$

$$p = \left(\frac{1}{2}\right)^6 = \frac{1}{64}$$

$$\lambda = np = 6400 \times \frac{1}{64} = 100$$

$$P(X=r) = \frac{e^{-100}}{r!} (100)^r$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 221 V10 Student Notebooks

A manufacturer who produces medicine bottles finds that 0.1% of the bottle are defective. The bottles are packed in a box containing 1500 bottles each. A drug manufacturer buys 100 boxes from the producer of the bottle. Find how many boxes will contain

- No defective bottle.
- At least 2 defective bottle.

$n = 1500$

$p = 0.001$

$\lambda = 0.5$

$$P(X=0) = \frac{e^{-0.5} (0.5)^0}{0!} = e^{-0.5}$$

$$100 \text{ boxes} = 100 \times e^{-0.5} = 100 \times 0.606$$

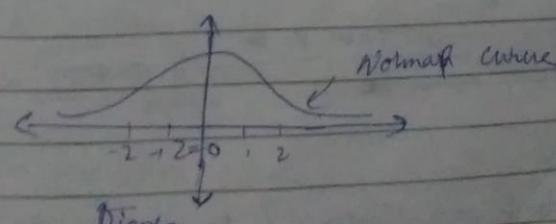
$$= 60.6$$

Normal Distribution :

$$P(X=x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}, -\infty < x < \infty$$

$$= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}(z^2)} \quad \text{where } z = \frac{x-\mu}{\sigma}$$

$\mu = \text{mean}$
 $\sigma = \text{Standard deviation}$
 $\sqrt{\text{Var}} = \sigma$



Pointed on P- 225

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Page 225

Student Notebooks

Properties of Normal Curve

1. Total area under the curve is always 1.
2. In Normal Distribution, mean, median, mode are same
3. Curve is splitted on both sides - 0.5 on left
0.5 on right.
4. X is normally distributed and the mean of X is 12 and std. deviation is 4. (a) Find the prob when $P(X \geq 20)$
 $P(X \leq 20)$ $P(0 \leq X \leq 12)$

$$\textcircled{1} \quad P(X \geq 20)$$

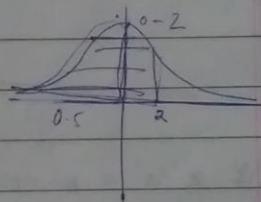
$$P\left(\frac{x-\mu}{\sigma} \geq \frac{20-12}{4}\right)$$

$$P\left(Z \geq \frac{20-12}{4}\right)$$

$$= P(Z \geq 2)$$

$$= 0.5 - P(0 \leq Z \leq 2)$$

$$= 0.5 - 0.47725$$



$$\textcircled{1} \quad P(X \leq 20) = 1 - P(X \geq 20)$$

$$\text{or } P\left(\frac{x-\mu}{\sigma} \leq \frac{20-12}{4}\right)$$

$$= P(Z \leq 2)$$

$$= 0.5 + 0.47725$$

$$\textcircled{1} \quad P(0 \leq X \leq 12)$$

$$= P\left(\frac{0-12}{4} \leq \frac{x-12}{4} \leq \frac{12-12}{4}\right)$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

Date 27/9/16
Page 226
Bill 10/-

$$= P(-3 \leq Z \leq 0)$$

$$\approx 0.49865$$

Q) Find x'
 when $P(X > x'_1) = 0.25$

Sol)

$$P\left(\frac{x - \mu}{\sigma} > \frac{x'_1 - \mu}{\sigma}\right)$$

$$= P\left(Z > \frac{x'_1 - 12}{4}\right) = 0.25$$

$$= 0.5 - P(0 \leq Z \leq \frac{x'_1 - 12}{4}) = 0.25$$

$$\therefore P(0 \leq Z \leq \frac{x'_1 - 12}{4}) = 0.25$$

$$\therefore \frac{x'_1 - 12}{4} = 0.67$$

$$x' = (0.67)4 + 12$$

$$x'_1 = 14.6$$

27/9/16

Q. If X is a normal variate with mean = 30,
 $SD = 5$. find the probability (i) $P(26 \leq X \leq 40)$,
(ii) $P(|X-30| > 3)$

(i) $P\left(\frac{26-30}{5} \leq \frac{X-\mu}{\sigma} \leq \frac{40-30}{5}\right)$

$$= P\left(-\frac{4}{5} \leq Z \leq 2\right)$$

$$= P(-0.8 \leq Z) + P(0 \leq Z \leq 2)$$

$$= 0.28814 + 0.47725$$

$$= 0.76539$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

MTH 302

Date 27/9 / 2016

Page 245



$$\textcircled{m} P(|x-30| > 5)$$

$$= 1 - P(|x-30| \leq 5)$$

$$= 1 - P(-5 \leq x-30 \leq 5)$$

$$= 1 - P\left(\frac{-1 \leq \frac{x-30}{5} \leq 1}{5}\right)$$

$$= 1 - P(-1 \leq z \leq 1) = 1 - 2P(z \leq 1)$$

$$= 1 - (0.34134) \times 2$$

$$= 1 - 0.68268 = 0.31732$$

$$|x| \leq 3 \Leftrightarrow -3 \leq x \leq 3$$

< upto 5 decimal places

Q. The mean yield for 1 acre plot is 662 kilos with SD 32 kilos. Assuming normal distribution. How many 1 acre plot in a batch of 1000 plots. What do you expect to have yield, (i) over 700 kilos (ii) below 650 kilos.

\textcircled{n} what is the lowest yield of last 100 plots.

$$\begin{aligned} \text{SOP} \quad P(X > 700) &= P\left(\frac{X-662}{32} > \frac{700-662}{32}\right) \\ &\approx P(Z > 1.19) = 0.5 - P(0 \leq Z \leq 1.19) \\ &\approx 0.5 - 0.38298 \\ &= 0.11702 \end{aligned}$$

$$\Rightarrow 1000 \times 0.11702 \rightarrow 117.02$$

$$\begin{aligned} P(X < 650) &= P\left(\frac{X-662}{32} < \frac{650-662}{32}\right) = P\left(Z < \frac{-10}{32}\right) \\ &= P(Z < -0.3125) = P(Z < -0.38) \\ &= 0.5 - P(0 \leq Z \leq 0.38) \\ &= 0.5 - 0.14803 \\ &= 0.35197 \\ &= 0.35197 \times 1000 = 351.97 \end{aligned}$$

MTH 302: Probability, Random variable, Expectation, Moment Generating Function, Binomial, Poisson, Normal Distribution,

$$\textcircled{iv} \quad P(Z > z_1) = \frac{100}{1000} = 0.1$$

$$\text{Opposite}: 0.5 - P(0 \leq Z \leq z_1) = 0.1$$

$$P(0 \leq Z \leq z_1) = 0.4$$

$$z_1 = 1.28$$

$$x_1 - 662 = 1.28$$

$$\Rightarrow x_1 - 662 = 1.28 \times 32$$

$$\Rightarrow x_1 = 662 + 40.96$$

$$= 702.96$$

Q. The local authority in a certain city is cost 10,000 electric lamp in street of the city. If the lamps have an avg life of 1000 burning hours of SD of 200 hrs. Assuming normality what no. of lamps might be expected to fail in ~~Q~~ ① 1st 800 burning hours.

~~i~~ between 800 and 1200 burning hours

~~ii~~ after what period of burning hours. what would you expect 10% of lamps ~~be~~ would fail.

$$\text{Soln. } \textcircled{i} \quad P(x < 800) = P\left(\frac{x - \mu}{\sigma} < \frac{800 - 1000}{200}\right)$$

$$\Rightarrow P(z < -1) = 0.5 - P(0 \leq z \leq 1)$$

$$\textcircled{ii} \quad P(800 < x < 1200) = P\left(\frac{800 - 1000}{200} < z < \frac{1200 - 1000}{200}\right)$$

$$\Rightarrow P(-1 \leq z \leq 1) = 2P(0 \leq z \leq 1)$$

$$\textcircled{iii} \quad P(z > z_1) = 0.1$$

$$= 0.5 - P(0 \leq z \leq z_1) = 0.1$$

$$P(0 \leq z \leq z_1) = 0.4$$

$$\Rightarrow z_1 = 1.28$$

$$\frac{x_1 - 1000}{200} = 1.28$$

$$\Rightarrow x_1 = 1000 + 1.28 \times 200$$