

DS203: Programming for Data ScienceAssignment 2

Exercise 1 Let X and Y be independent exponential random variables with respective parameters λ_1 and λ_2 . Find the distribution of the following.

- $\min(X, Y)$
- $\max(X, Y)$

Exercise 2 A bag contains 3 white, 6 red and 5 blue balls. A ball is selected at random, its color is noted and is then replaced in the bag before making the next selection. In all 6 selections are made. Let X = the number of white balls selected and Y = number of blue balls selected. Find $E[X/Y = 3]$.

Exercise 3 If X_1 and X_2 are independent binomial random variables with respective parameters (n_1, p) and (n_2, p) . Calculate the conditional probability mass function of X_1 given that $X_1 + X_2 = m$.

Exercise 4 Give an example of two random variables X and Y that are uncorrelated but not independent.

Exercise 5 Suppose X is a Poisson random variable with mean λ . The parameter λ is itself a random variable whose distribution is exponential with mean 1. Show that $P\{X = n\} = (1/2)^{n+1}$.

Exercise 6 Suppose X and Y have joint density function $f_{X,Y}(x, y) = c(1 + xy)$ if $2 \leq x \leq 3$ and $1 \leq y \leq 2$, and $f_{X,Y}(x, y) = 0$ otherwise.

1. Find c .
2. Find f_X and f_Y .

Exercise 7 An insurance company supposes that the number of accidents that each of its policyholders will have in a year is Poisson distributed, with the mean of the Poisson depending on the policyholder. If the Poisson mean of a randomly chosen policyholder has a gamma distribution with density function,

$$g(\lambda) = \lambda e^{-\lambda}, \quad \lambda \geq 0$$

what is the probability that a randomly chosen policyholder has exactly n accidents next year?

Exercise 8 Suppose that the number of people who visit a yoga studio each day is a Poisson random variable with mean λ . Suppose further that each person who visits is, independently, female with probability p or male with probability $1 - p$. Find the joint probability that exactly n women and m men visit the academy today.

Exercise 9 Let X_1, X_2, X_3 are RVs and a, b, c, d are constants. Show that

- $Cov(aX_1 + b, cX_2 + b) = acCov(X_1, X_2)$
- $Cov(X_1 + X_2, X_3) = Cov(X_1, X_3) + Cov(X_2, X_3)$.

Exercise 10 You are given n i.i.d. samples generated from a random experiment. You want error in your estimated mean to be no more than 0.01 with probability at least 0.95.

- What would be your confidence interval?
- If you want the above confidence interval to shrink by half, how many more samples would you need?