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Homework 1.

Probability.

$$\textcircled{1} p(\text{male}) = p(\text{female}) = 0.5$$

$$P(3M and 3F) = C_6^3 p^3 q^{6-3} = C_6^3 \cdot 0.5^3 \cdot 0.5^3 = 20 \cdot 0.5^6 = 0.3125$$

answer: 0.3125

$$\textcircled{2} P(0/4 \text{ ace in one hand}) = \frac{C_4^0 C_{48}^{13}}{C_{52}^{13}} \approx 0.3038 = p_1$$

$$P(0/4 \text{ aces in three hand}) = \frac{C_4^0 C_{48}^{13}}{C_{52}^{13}} = 0.028$$

$$\textcircled{3} p = 0.1 \quad 1 - 0.1$$

$$1 - (0.9)^n \geq 0.9 \quad - \text{prob at least one}$$

$$-(0.9)^n \geq -0.1 \Leftrightarrow (0.9)^n \leq 0.1$$

$$n \lg 0.9 \leq \lg 0.1 \quad | : \lg 0.9 (< 0)$$

$$n \geq \frac{\lg 0.1}{\lg 0.9} \Leftrightarrow n \geq 21.85$$

$$n \in \mathbb{Z} \Rightarrow n \geq 22$$

answer: 22

$$\textcircled{4} 1 - (1 - P(4/4))^n \geq 0.5$$

$$(1 - P(4/4))^n \leq 0.5$$

$$n \lg (1 - P(4/4)) \leq \lg 0.5$$

$$n \geq \frac{\lg 0.5}{\lg (1 - P(4/4))}, \text{ where } P(4/4) = 0.00264$$

$$n \geq 262.1, \text{ but } n \in \mathbb{Z} \Rightarrow n \geq 263$$

answer: 263

$$\textcircled{5} P(\text{hitting}) = 0.2$$

$$1 - C_{10}^0 \cdot (0.8)^{10} \cdot 0.2^0 - C_{10}^1 \cdot 0.2^1 \cdot 0.8^9 \quad \Leftrightarrow$$

at least one

at least two

$$\Leftrightarrow 1 - 0.8^{10} - 0.2 \cdot 10 \cdot 0.8^9$$

$$\textcircled{6} 5 \text{ problem assuming at least one}$$

$$\frac{1 - 0.8^{10} - 2 \cdot 0.8^9}{1 - 0.8^{10}}$$

$$\textcircled{7} P(\text{two red}) = \frac{C_{26}^2 \cdot C_{26}^4}{C_{52}^{13}}$$

According to Bernoulli: ($p = 0.5$)

$$P(\text{two red}) = C_{13}^2 \cdot 0.5^2 \cdot 0.5^{11}$$

$$\textcircled{8} p = \frac{C_{12}^2 (2^6 - 1)}{2^6}$$

$$C_{12}^2 \cdot 2^6$$

$$⑨ (a) p(a) = \frac{1}{6}$$

$$\text{at least one: } 1 - \left(\frac{5}{6}\right)^6 = 0.6651$$

$$(b) \text{ equal one: } C_6^1 \left(\frac{1}{6}\right)^1 \left(\frac{5}{6}\right)^5$$

$$(c) \text{ exactly two: } C_6^2 \left(\frac{1}{6}\right)^2 \left(\frac{5}{6}\right)^4$$

Poisson distribution

$$P_m \approx \frac{\lambda^m}{m!} e^{-\lambda}, \text{ where } \lambda = np$$

for big n and small p

$$(a) n=6, p=\frac{1}{6} \Rightarrow \lambda = \frac{1}{6} \cdot 6 = 1$$

$$P_1 = 1 - \frac{1^1}{1!} e^{-1} \approx 0.6321 \text{ for at least one}$$

$$(b) P_1 = \frac{1^1}{1!} e^{-1} \approx 0.3679$$

$$(c) P_2 = \frac{1^2}{2!} e^{-1} \approx 0.1839$$

$$⑩ p(\text{left-handers}) = 0.01, n=200.$$

$$\lambda = np = 0.01 \cdot 200 = 2.$$

more 4: 1 - less 4.

$$1 - \frac{\lambda^0}{0!} \exp(-\lambda) - \frac{\lambda^1}{1!} \exp(-\lambda) - \frac{\lambda^2}{2!} \exp(-\lambda) - \frac{\lambda^3}{3!} \exp(-\lambda)$$

$$= 0.142877$$

$$⑪ N_{\text{pages}} = 500 \text{ pages}$$

$$N_{\text{misprints}} = 500 \text{ misprints}$$

$$p = \frac{N_{\text{mis}}}{N_{\text{symbols}}} = \frac{500}{500b}, \text{ where } b = \frac{\text{symbol}}{\text{per page}}$$

$$\lambda = n \cdot p, m=3, n=b$$

$$\lambda = b \cdot \frac{500}{500b} = 1.$$

$$1 - \frac{\lambda^0}{0!} \exp(-\lambda) - \frac{\lambda^1}{1!} \exp(-\lambda) - \frac{\lambda^2}{2!} \exp(-\lambda) =$$

$$= 0.803$$

$$⑫ p(\text{color blindness}) = 0.01.$$

$$\lambda = n \cdot p = 0.01n$$

$$P_1 = \frac{n \cdot 0.01}{1!} \exp(0.01n)$$

$$n - \frac{(n \cdot 0.01)^1}{1!} \exp(0.01) \geq 0.95n$$

$$\textcircled{12} \text{ cont. } n \exp(-0.01n) \leq 0.05n$$

$$-0.01n \leq \ln 0.05$$

$$n \geq \frac{\ln 0.05}{-0.01}$$

$$n \geq 300.$$

$$\textcircled{13} (a) n=100, p=0.01, \lambda = n \cdot p = 0.01 \cdot 100 = 1.$$

$$P_0 = \frac{1^0}{0!} \exp(-1) = 0.36788$$

$$(b) 1 - \frac{1^0}{0!} e^{-1} - \frac{1^1}{1!} e^{-1} = 1 - 2e^{-1} = 0.264$$

$$\textcircled{14} p=0.01; n, m=0, \lambda = n \cdot p = 0.01n$$

$$n=100x, \lambda = 1x = x$$

$$P_0 = \frac{1^0}{0!} \exp(-\lambda) = e^{-x}$$

$$e^{-x} \leq 0.01$$

$$-x \ln e \leq \ln 0.01$$

$$x \geq -\ln 0.01$$

$$n \geq 4.6, n \in \mathbb{Z} \Rightarrow n \geq 5$$

$$\textcircled{15} P_0 = \frac{\lambda^0}{0!} \exp(-\lambda) \leq \frac{1}{e}$$

$$e^{-\lambda} \leq \frac{1}{3} \quad \left(\frac{1}{e} \approx \frac{1}{3} \right)$$

$$3^{-\lambda} \leq \frac{1}{3}$$

$$\lambda \geq 1$$

$$np \geq 1 \quad p = \frac{1}{649740}$$

$$n \geq \frac{1}{p}$$

$$n \geq 649740.$$

$$\textcircled{16} \lambda = n \cdot p, n, k$$

at least one page will contain more k misprints

$$1 - \frac{\lambda^0}{0!} \exp(-\lambda) \dots \frac{\lambda^k}{k!} \exp(-\lambda)$$

$$1 - \left(\sum_{m=0}^k \frac{\lambda^m}{m!} \exp(-\lambda) \right)^n$$