

Q) A software manufacturer knows that 1 out of 10 software games that the company markets will be a financial success. The manufacturer selects 10 new games to market. What is the probability that exactly one game will be a financial success. What is the probability that at least 2 games will be a success?

$$p(s) = 1/10$$

$${}^{10}C_1 (1/10)^1 (9/10)^9 = p(\text{exactly one game is a success})$$

X = no. of successful games

$$P(\text{at least 2 success}) = {}^{10}C_2 (1/10)^2 (9/10)^8 + {}^{10}C_3 (1/10)^3 (9/10)^7 + {}^{10}C_4 (1/10)^4 (9/10)^6 + \dots$$

$$1 - {}^{10}C_0 (1/10)^0 - {}^{10}C_1 (1/10)^1 (9/10)^9$$

$$= 1 - \frac{1}{10^{10}} - \frac{9}{10^9} \Rightarrow 1 - \frac{9}{10^9} \left(\frac{9}{10} + 1 \right) = 1 - \frac{9 \times 19}{10^{10}}$$

$$P(\text{at least 2 successes}) = 1 - \frac{9 \times 19}{10^9} = 0.26$$

Q) In pulse code modulation (PCM), a PCM word consists of a sequence of binary digits of 1's and 0's.

(a) Suppose the PCM word length is n -bit long. How many distinct words are there?

$$2^n$$

(b) If each PCM word, 3 bits long is equally likely to occur what is the probability of a word with exactly two 1's occurring?

Using binomial Trials:

$$X = \text{no. of } 1 = 2$$

$$P(X=2) = {}^3C_2 \left(\frac{1}{2}\right)^3 = \frac{3}{8}$$

Q) A balanced coin is tossed nine times

$$(a) P(\text{exactly 3 heads}) = {}^9C_3 \left(\frac{1}{2}\right)^9$$

$$(b) P(\text{at least 3 heads}) = 1 - {}^9C_0 \left(\frac{1}{2}\right)^9 - {}^9C_1 \left(\frac{1}{2}\right)^9 - {}^9C_2 \left(\frac{1}{2}\right)^9$$

$$= \left(\frac{1}{2}\right)^9 (1 + 9 + 36)$$

$$1 - \left(\frac{1}{2}\right)^9 (1 + 9 + 36) = 1 - \left(\frac{1}{2}\right)^9 (46) = 0.01$$

Expectation or Mean of a random variable

We define the expected value of a random variable X as follows:

$$E[X] = \sum_n x P_X(x)$$

Where P_X is PMF of X

Ex: Let X be a random variable with PMF

$$P_X(x) = \begin{cases} \frac{1}{9} & x \text{ is an integer and } x \in [-4, 4] \\ 0 & \text{otherwise} \end{cases}$$

$$E[X] = \sum_{-4}^4 x P_X(x) = 0$$

Ex: A coin is tossed two times, each with a probability $3/4$ for head $E[X] = ?$

X = no. of heads

$$X \in \{0, 1, 2\}$$

$$E[X] = \sum_{n=0}^2 x P_X(x) = 0 + 1 \times {}^2C_1 \left(\frac{3}{4}\right) \left(\frac{1}{4}\right) + 2 \times {}^2C_2 \left(\frac{3}{4}\right)^2$$

$$= 2 \times \frac{3}{16} + 2 \times \frac{9}{16} = \frac{3}{8} (1 + 3)$$

$$= \frac{3}{2}$$

Remark: Avg = $\frac{\text{Sum of observations}}{\text{total no. of observations}}$

Variance: Variance of a random variable X is defined as:

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

Eg: Let X be a random variable with

$$P_X(x) = \begin{cases} \frac{1}{9} & x \in \{-4, -3, \dots, 4\} \\ 0 & \text{otherwise} \end{cases}$$

$$E[X] = 0$$

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

So, we need PMF of X^2 Let $Z = X^2$

$$P_Z(z) = \begin{cases} \frac{1}{9} & z = 0 \\ \frac{2}{9} & z \in \{1, 4, 9, 16\} \\ 0 & \text{otherwise} \end{cases}$$

$$E[Z] = \sum_{z=0}^{16} z P_Z(z)$$

$$= \frac{2}{9} (1 + 4 + 9 + 16) = \frac{2}{9} \times 30 = \frac{20}{3}$$

$$= 6.66$$

Variance is always non-negative since $(X - E[X])^2$ is non-negative.

Standard deviation: - It is the square root of variance & denoted by σ_X :

$$\sigma_X = \sqrt{\text{Var}(X)}$$

Remark: To find variance:

↓ compute

$$E[X]$$

↓ compute

$$E[(X - E[X])^2]$$

For this we need PMF of $(X - E[X])^2$

Another method to compute Variance will not require the PMF of $(X - E[X])^2$