DATA 1010 In-class exercises Samuel S. Watson 01 October 2018

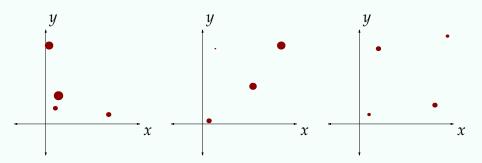
Problem 1

Suppose that X and Y are independent random variables whose distributions have constant probability mass functions on $\{0,1,2,3\}$. Make a spike graph for the probability mass function of X + Y.

Problem 2

The first figure below shows the probability mass function for the joint distribution of two random variables X_1 and Y_1 . The second and third figures show the joint distributions of (X_2, Y_2) and (X_3, Y_3) .

For which value of *i* is $\mathbb{P}(Y_i > X_i)$ the largest?



Problem 3

Suppose that *X* is a random variable whose distribution has PMF $m_X(1) = 1/5$, $m_X(7) = 1/5$, and $m_X(\sqrt{3}) = 3/5$. Suppose that *Y* is a random variable whose distribution has PMF $m_Y(1) = 1/4$, $m_Y(3) = 1/4$, $m_Y(11.5) = 1/4$, and $m_Y(-4) = 1/4$.

Suppose that *X* and *Y* are independent, and call their joint PMF $m_{(X,Y)}$. For how many ordered pairs (x,y) do we have $m_{(X,Y)}(x,y) > 0$?

Problem 4

Show that if E and F are independent, then E and F^{c} are also independent.

Problem 5

The 52 cards in a standard deck are shuffled and dealt out in four hands of 13 cards each. What is the conditional probability, given that the first two hands contain 8 of the 13 spades, that the fourth hand contains exactly 3 of the remaining spades?

Problem 6

A problem on a test requires students to match molecule diagrams to their appropriate labels. Suppose there are three labels and three diagrams and that a student guesses a matching uniformly at random. Let *X* denote the number of diagrams the student correctly labels.

- (a) What is the probability mass function of the conditional distribution of *X* given the event $X \ge 1$?
- (b) What is the probability mass function of the conditional distribution of *X* given the event that the student knows exactly one of the matchings and has to guess at the other two?

Problem 7

Consider the following experiment: we roll a die, and if it shows 2 or less we select Urn A, and otherwise we select Urn B. Next, we draw a ball uniformly at random from the selected urn. Urn A contais one red and one blue ball, while urn B contains 3 blue balls and one red ball.

Find a probability space Ω which models this experiment, find a pair of events E and F such that $\mathbb{P}(E \mid F) = \frac{3}{4}$.

Problem 8

Consider the random variable 1_E which maps each $\omega \in E$ to 1 and each $\omega \in E^c$ to 0. Find the expected value of 1_E .

Problem 9

Find the expected value of X + Y, where X and Y are independent random variables whose distributions have constant probability mass functions on $\{0,1,2,3\}$.