UNIVERSITY OF PITTSBURGH

Department of Electrical and Computer Engineering ECE 2521 Analysis of Stochastic Processes

Problem Set 2 (Fall 2021)

Assigned: Sept 15 Due: Sept 22

References: Secs. 2.3, 2.4, 2.5, and 2.6 (Leon-Garcia)

Problem 2.1: Text problem 2.43 (page 86).

Problem 2.2: Text problem 2.46 (page 86).

Problem 2.3 : Text problem 2.79 (page 89).

Problem 2.4: Text problem 2.81 (page 89).

Problem 2.5: Text problem 2.87 (page 90).

Problem 2.6 : Text problem 2.100 (page 91).

Problem 2.7: Text problem 2.102 (page 91).

Problem 2.8 : : Draw the top 8 cards from a well-shuffled standard 52-card deck. Find the probability that

- (a) The 8 cards include exactly 4 queens.
- (b) The 8 cards include exactly 2 kings.
- (c) The 8 cards include exactly 4 queens or exactly 2 kings or both.

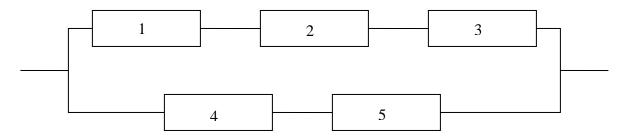
Problem 2.9: Twenty distinct cars park in the same parking lot everyday. Ten of these cars are US-made, while the other ten are foreign-made. This parking lot has exactly twenty spaces, and all are in a row. However, the drivers have different schedules on any given day, so the position any car might take on a certain day is random.

- (a) In how may different ways can the cars line-up?
- (b) What is the probability that on a given day, the cars will park in such a way that they are of alternate makes?

Problem 2.10: We are given three coins: one has heads in both faces, the second has tails in both faces, and the third has a head in one face and a tail in the other. We choose a coin at random (with equal probabilities), toss it, and the result is heads. What is the probability that the opposite face is tails?

Problem 2.11: Two communication systems (shown below) are composed from several links, where, for proper operation, a connection must be available between two end points of each

system. For a link to work properly, it must provide a connection across its end points. The links are assumed to fail independently of each other. Each link is numbered with i, and we assume that the probability that link i fails is equal to q_i . Find the probability of failure of each system, where $q_1 = 0.1$, $q_2 = q_3 = 0.05$, $q_4 = q_5 = 0.15$, $q_6 = q_7 = 0.2$.



System (a)

