

Probability HW #6

① (a) let $x = \#$ of customers in 10 minutes $x \sim P(10 \cdot \frac{3}{10}) = P(3)$
 $P(x=3) = \frac{e^{-3} 3^3}{3!} = \frac{e^{-3} 27}{6} = \frac{9}{2} e^{-3}$

(b) let $x = \#$ of customers in 5 minutes, $Y = \#$ in 3 min, $Z = \#$ in 2 min

$x \sim P(\frac{3}{2})$ $Y \sim P(\frac{9}{10})$ $Z \sim P(\frac{3}{5})$
 $P(x=1) \cdot P(Y=1) \cdot P(Z=1) = e^{-\frac{3}{2}} (\frac{3}{2}) \cdot e^{-\frac{9}{10}} (\frac{9}{10}) \cdot e^{-\frac{3}{5}} (\frac{3}{5}) = 0.81 e^{-3}$

(c) let $x = \#$ of customers in 4 minutes $x \sim P(\frac{6}{5})$
 $P(x \geq 3) = 1 - P(x=0) - P(x=1) - P(x=2) = 1 - e^{-\frac{6}{5}} - (\frac{6}{5}) e^{-\frac{6}{5}} - \frac{e^{-\frac{6}{5}} (\frac{6}{5})^2}{2!}$
 $= 1 - 2.92 e^{-\frac{6}{5}}$

(5) let $x_1 = \#$ of calls from city A, $x_1 \sim P(5)$, $x_2 = \#$ from B, $x_2 \sim P(3)$

(a) $x = x_1 + x_2$, $x \sim P(8)$, $E[x] = v(x) = 8$, $P(x \geq 1) = 1 - P(x=0) = 1 - e^{-8}$

Define Events: A = all calls arrived in the first min B = 5 calls in 2 min

$P(A|B) = \frac{P_1(x=5) \cdot P_2(x=0)}{P_2(x=5)} = \frac{\frac{e^{-8} 8^5}{5!} e^{-8}}{\frac{e^{-16} 16^5}{5!}} = \frac{8^5}{16^5} = \frac{1}{32}$

(b) let $x_1 = \#$ from A in 2 min, $x_1 \sim P(10)$, $x_2 = \#$ from B in 2 min, $x_2 \sim P(6)$

$P(x_1=10) \cdot P(x_2 \geq 1) = \frac{e^{-10} 10^{10}}{10!} \cdot (1 - e^{-6}) = 0.1247$

(c) $x \sim B(10, 0.2)$ $P(x=3) = \binom{10}{3} (0.2)^3 (0.8)^7 = 0.2013$

(11) (a) $x \sim H(100, \frac{3}{100})$ $P(x \geq 1) = 1 - P(x=0) = 1 - \frac{\binom{10}{0} \binom{90}{3}}{\binom{100}{3}} = 0.1163$

$x \sim B(3, 0.04)$ $P(x \geq 1) = 1 - P(x=0) = 1 - \binom{3}{0} (0.04)^0 (0.96)^3 = 0.1153$

(b) $x \sim H(20,000, \frac{8000}{20,000})$ $P(x \geq 3) = P(x=3) + P(x=4) + P(x=5)$
 $\frac{\binom{8000}{3} \binom{12000}{2}}{\binom{20000}{5}} + \frac{\binom{8000}{4} \binom{12000}{1}}{\binom{20000}{5}} + \frac{\binom{8000}{5} \binom{12000}{0}}{\binom{20000}{5}} = 0.3174$

$x \sim B(5, 0.4)$ $P(x \geq 3) = P(x=3) + P(x=4) + P(x=5)$

$\binom{5}{3} (0.4)^3 (0.6)^2 + \binom{5}{4} (0.4)^4 (0.6) + \binom{5}{5} (0.4)^5 = 0.3174$

(13) $x \sim B(10000, 0.0001)$ $x \sim P(10)$

(a) $P(x=8) = e^{-10} \cdot \frac{10^8}{8!} = 0.1126$

(b) $P(x \leq 2) = P(x=0) + P(x=1) + P(x=2) = e^{-10} + 10 e^{-10} + e^{-10} \cdot \frac{10^2}{2!} = 0.002769$

(c) $P(x \neq 6) =$

(d) $P(x=2 | x \leq 3) = \frac{P(x=2)}{P(x \leq 3)} = \frac{e^{-10} \cdot \frac{10^2}{2!}}{\binom{6}{0} e^{-10} + \binom{6}{1} e^{-10} 10 + \binom{6}{2} e^{-10} 10^2 + \binom{6}{3} e^{-10} 10^3} = 0.2196$

16) $x = \#$ of stalls every 1000 eggs, $x \sim P(1)$, $x' = \#$ of stalls 2000 eggs, $x' \sim P(2)$.

a) $P(x'=4) = e^{-2} \frac{2^4}{4!}$

b) $P(x'=1) = 2e^{-2}$

c) $P(x' \geq 2) = 1 - e^{-2} - 2e^{-2}$

d) $P(x'=0) = e^{-2}$

18) $x = \#$ of people received own letter

define $X_k = \begin{cases} 1 & \text{person } k \text{ received own letter} \\ 0 & \text{otherwise} \end{cases}$ $p = \frac{1}{n}$
 $p = 1 - \frac{1}{n}$

$x = x_1 + \dots + x_n$ $E[x] = E[x_1] + \dots + E[x_n]$ $E[x_k] = \frac{1}{n}$ $E[x] = n \cdot \frac{1}{n} = 1$

19) a) define $X_k = \begin{cases} 1 & \text{student } k \text{ won no letter} \\ 0 & \text{otherwise} \end{cases}$ $p = \left(\frac{49}{50}\right)^{100}$

$E[x_k] = \left(\frac{49}{50}\right)^{100}$ $E[x] = 50 \cdot \left(\frac{49}{50}\right)^{100} = \frac{49^{100}}{50^{100}}$

b) define $X_k = \begin{cases} 1 & \text{student } k \text{ won exactly 2 times} \\ 0 & \text{otherwise} \end{cases}$ $p = \binom{100}{2} \left(\frac{49}{50}\right)^{98} \left(\frac{1}{50}\right)^2$

$E[x_k] = \frac{100 \cdot 99}{2500} \left(\frac{49}{50}\right)^{98} = \frac{99}{50} \left(\frac{49}{50}\right)^{98}$

$E[x] = 50 \cdot E[x_k] = 99 \left(\frac{49}{50}\right)^{98}$

c) Define $X_k = \begin{cases} 1 & \text{student } k \text{ won exactly 10 times} \\ 0 & \text{otherwise} \end{cases}$ $p = \binom{100}{10} \left(\frac{49}{50}\right)^{90} \left(\frac{1}{50}\right)^{10}$

$E[x_k] = \binom{100}{10} \left(\frac{49}{50}\right)^{90} \left(\frac{1}{50}\right)^{10}$ $E[x] = 50 \cdot E[x_k] = \binom{100}{10} \left(\frac{49}{50}\right)^{90} \left(\frac{1}{50}\right)^9$

22) b) $x \sim B(5 \cdot 10^5, 7 \cdot 10^{-5})$ $x \sim P(38)$ $x' = 2 \min$ $x' \sim P(70)$

$P(x'=0) = e^{-70}$