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AI1103: Challenge Problem Mixture

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CHALLENGE PROBLEM MIXED

Let $X \sim B(5, \frac{1}{2})$ and $Y \sim U(0, 1)$. The the value of:

$$\frac{\Pr(X + Y \le 2)}{\Pr(X + Y \ge 5)}$$

is equal to?

SOLUTION:

It is given that X is random variable which follows binomial distribution with n = 5 and $p = \frac{1}{2}$. Y is a uniform distribution in the interval (0, 1).

$$\Pr(X = k) = {5 \choose k} \left(\frac{1}{2}\right)^5 \tag{0.0.1}$$

$$F_Y(y) = \Pr(Y \le y) = \begin{cases} 0 & y < 0 \\ y & 0 \le y \le 1 \\ 1 & y > 1 \end{cases}$$
 (0.0.2)

Calculating:

$$\Pr(X + Y \le 2) = \Pr(X = 0, Y \le 2)$$

$$+ \Pr(X = 1, Y \le 1)$$

$$+ \Pr(X = 2, Y \le 0)$$

$$= 1 \cdot {5 \choose 0} \left(\frac{1}{2}\right)^5 + 1 \cdot {5 \choose 1} \left(\frac{1}{2}\right)^5$$

$$+ 0 \cdot {5 \choose 2} \left(\frac{1}{2}\right)^5$$

$$= \frac{3}{15}$$

$$(0.0.5)$$

$$\Pr(X + Y \ge 5) = \sum_{k=0}^{5} \Pr(X = k, Y \ge 5 - k) \quad (0.0.6)$$

$$= 0 + \Pr(X = 5, Y \ge 0) \tag{0.0.7}$$

$$= {5 \choose 5} \left(\frac{1}{2}\right)^5 \tag{0.0.8}$$

$$=\frac{1}{32}\tag{0.0.9}$$

Substituting (0.0.5) and (0.0.9)

$$\frac{\Pr(X+Y\le 2)}{\Pr(X+Y\ge 5)} = 6 \tag{0.0.10}$$

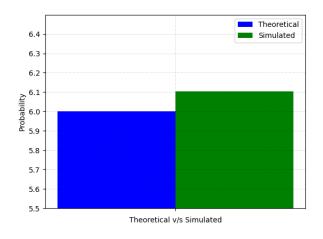


Fig. 0