SA402 - Dynamic and Stochastic Models

Fall 2023 - Uhan

Quiz 5 - 10/4/2023

Instructions. You have 10 minutes to complete this quiz. You may use your plebe-issue TI-36X Pro calculator. You may <u>not</u> use any other materials.

Show all your work. To receive full credit, your solutions must be completely correct, sufficiently justified, and easy to follow.

Problem 1	Weight 1	Score
2	1	
3	1	
4	1	
Total		/ 40

Problem 1. Let $Y \sim \text{Poisson}(5)$. Compute $\Pr\{Y > 3\}$.

Problem 2. Let $Y \sim \text{Poisson}(73)$. Compute E[Y].

Problem 3. Let $T \sim \text{Erlang}(6, 1/2)$. Compute $\Pr\{T \leq 2\}$.

Problem 4. Let $G \sim \text{Exponential}(1/5)$. Compute $\Pr\{4 < G < 6\}$.

	$X \sim \text{Poisson}(\mu)$	$X \sim \text{Exponential}(\lambda)$	$X \sim \operatorname{Erlang}(n, \lambda)$
pmf / pdf	$p_X(a) = \begin{cases} \frac{e^{-\mu}\mu^a}{a!} & \text{if } a = 0, 1, 2, \dots \\ 0 & \text{o/w} \end{cases}$	`	$f_X(a) = \begin{cases} \frac{\lambda(\lambda a)^{n-1}e^{-\lambda a}}{(n-1)!} & \text{if } a \ge 0\\ 0 & \text{o/w} \end{cases}$
cdf	$F_X(a) = \sum_{k=0}^{\lfloor a \rfloor} \frac{e^{-\mu} \mu^k}{k!}$	$F_X(a) = \begin{cases} 1 - e^{-\lambda a} & \text{if } a \ge 0 \\ 0 & \text{o/w} \end{cases}$	$F_X(a) = \begin{cases} 1 - \sum_{k=0}^{n-1} \frac{e^{-\lambda a} (\lambda a)^k}{k!} & \text{if } a \ge 0\\ 0 & \text{o/w} \end{cases}$
expected value	$E[X] = \mu$	$E[X] = \frac{1}{\lambda}$	$E[X] = \frac{n}{\lambda}$
variance	$Var(x) = \mu$	$\operatorname{Var}(X) = \frac{1}{\lambda^2}$	$Var(X) = \frac{n}{\lambda^2}$