

课后练习 1

一. 解: 设 $B_1 = \{ \text{选到一級射手} \}$
 $B_2 = \{ \text{选到二級射手} \}$
 $B_3 = \{ \text{选到三級射手} \}$
 $B_4 = \{ \text{选到四級射手} \}$

$A = \{ \text{一次射击中射中十环} \}$

$P(B_1) = \frac{1}{5}, P(B_2) = \frac{3}{10}, P(B_3) = \frac{7}{20}, P(B_4) = \frac{3}{20}$

$P(A) = P(AB_1) + P(AB_2) + P(AB_3) + P(AB_4)$

$$= \sum_{i=1}^4 P(B_i) P(A|B_i)$$

$$= \frac{1}{5} \times \frac{9}{10} + \frac{3}{10} \times \frac{4}{5} + \frac{7}{20} \times \frac{1}{5} + \frac{3}{20} \times \frac{3}{10}$$

$$= 0.18 + 0.24 + 0.175 + 0.045$$

$$= 0.64$$

故一次射击中能中十环的概率为 0.64.

二. 解: 设 $B_1 = \{ \text{一个人是男性} \}, B_2 = \{ \text{一个人是女性} \}$
 $A = \{ \text{一个人是色盲} \}$

$P(B_1) = 0.5, P(B_2) = 0.5, P(A|B_1) = 0.04, P(A|B_2) = 0.002.$

$P(A) = 0.5 \times 0.04 + 0.5 \times 0.002 = 0.021$

由 Bayes 公式:

$$P(B_1|A) = \frac{P(AB_1)}{P(A)} = \frac{P(B_1) P(A|B_1)}{P(A)}$$

$$= \frac{0.5 \times 0.04}{0.021} = \frac{20}{21}.$$

故此人为男性的概率是 $\frac{20}{21}$.

三. 解: 设 $B_1 = \{ \text{第一次作业合格} \}$
 $B_2 = \{ \text{第二次作业合格} \}$

$P(B_1) = p, P(B_2|B_1) = p$
 $P(B_2|\bar{B}_1) = \frac{p}{3}.$

(1) 设 $A = \{ \text{至少有一次作业合格} \}$
$$P(A) = P(B_1 B_2) + P(\bar{B}_1 B_2) + P(B_1 \bar{B}_2)$$

$$= P(B_1 B_2) + P(\bar{B}_1) P(B_2) + P(B_1) P(\bar{B}_2)$$

$$= p + \frac{p}{3}(1-p) = -\frac{p^2}{3} + \frac{4}{3}p$$

故可以参加期末考试的概率为 $-\frac{p^2}{3} + \frac{4}{3}p$.

(2) 由 Bayes 公式:

$$P(B_1|B_2) = \frac{P(B_1 B_2)}{P(B_2)}$$

$$= \frac{P(B_1) P(B_2|B_1)}{P(B_2 B_1) + P(B_2 \bar{B}_1)}$$

$$= \frac{p^2}{p^2 + \frac{p}{3}(1-p)} = \frac{p^2}{\frac{p}{3} + \frac{2}{3}p^2} = \frac{3p}{2p+1}$$

故第一次作业合格的概率为 $\frac{3p}{2p+1}$

四. 解: (1)

Z	1	2	3	...	2n-1	2n
P	0.6	0.28	0.072	...	0.12 ⁿ⁻¹ × 0.6	0.12 ⁿ⁻¹ × 0.28

$P(Z = 2k-1) = 0.12^{k-1} \times 0.6, k = 1, 2, \dots$

$P(Z = 2k) = 0.12^{k-1} \times 0.28, k = 1, 2, \dots$

(2)
$$P(X = k) = 0.12^{k-1} \times 0.6 + 0.12^{k-1} \times 0.4 \times 0.7$$

$$= 0.12^{k-1} \times 0.88, k = 1, 2, \dots$$

(3)
$$P(Y = k) = 0.4^k \times 0.3^{k-1} \times 0.7$$

$$+ 0.4^k \times 0.3^k \times 0.6$$

$$= 0.12^{k-1} \times 0.28 + 0.12^{k-1} \times 0.072$$

$$= 0.12^{k-1} \times 0.352.$$

五. 解: (1)

$$I = \int_{-\infty}^{+\infty} A e^{-|x|} dx$$

$$= 2A \int_0^{+\infty} e^{-x} dx$$

$$= 2A (-e^{-x}) \Big|_0^{+\infty}$$

$$= 2A [0 - (-1)]$$

$$= 2A$$

$$\Rightarrow A = \frac{1}{2}.$$

(2)
$$F(x) = \int_{-\infty}^x A e^{-|t|} dt$$

$$= \frac{1}{2} \int_{-\infty}^x e^{-|t|} dt$$

当 $x \geq 0$ 时,
$$F(x) = \frac{1}{2} \int_{-\infty}^0 e^t dt + \frac{1}{2} \int_0^x e^{-t} dt$$

$$= \frac{1}{2} e^t \Big|_{-\infty}^0 + \frac{1}{2} (-e^{-t}) \Big|_0^x$$

$$= -\frac{1}{2} e^{-x} + 1.$$

当 $x < 0$ 时

$$F(x) = \frac{1}{2} \int_{-\infty}^x e^t dt = \frac{1}{2} (e^x - 0) = \frac{1}{2} e^x.$$

$$\Rightarrow F(x) = \begin{cases} \frac{1}{2} e^x, & x < 0 \\ -\frac{1}{2} e^{-x} + 1, & x \geq 0. \end{cases}$$

(3)
$$P(-1 < X < 2) = F(2) - F(-1)$$

$$= -\frac{1}{2} e^{-2} + 1 - \frac{1}{2} e^{-1}$$

$$= -\frac{1}{2e^2} + 1 - \frac{1}{2e}$$

$$= 1 - \frac{1}{2e} - \frac{1}{2e^2}.$$

六. 解:

$$P(X=0) = \frac{C_{12}^5}{C_{15}^5} = \frac{11 \times 9 \times 8}{13 \times 11 \times 7 \times 3} = \frac{24}{91}$$

$$P(X=1) = \frac{C_{12}^4 C_3^1}{C_{15}^5} = \frac{45}{91}$$

$$P(X=2) = \frac{C_{12}^3 C_3^2}{C_{15}^5} = \frac{11 \times 10 \times 2 \times 3}{13 \times 11 \times 7 \times 3} = \frac{20}{91}$$

$$P(X=3) = \frac{C_{12}^2}{C_{15}^5} = \frac{11 \times 6}{13 \times 11 \times 7 \times 3} = \frac{2}{91}$$

X 的分布列如下:

$$X \quad 0 \quad 1 \quad 2 \quad 3$$

$$P \quad \frac{24}{91} \quad \frac{45}{91} \quad \frac{20}{91} \quad \frac{2}{91}$$

$$\Rightarrow E(X) = \frac{45}{91} + \frac{40}{91} + \frac{6}{91} = \frac{91}{91} = 1.$$

七. 解: (1) $E(X) = \int_{-\infty}^{+\infty} xf(x) dx$

$$= \int_{-\infty}^{+\infty} \frac{1}{2} e^{-|x|} \cdot x dx$$

$$= \frac{1}{2} \left(\int_{-\infty}^0 xe^x dx + \int_0^{+\infty} xe^{-x} dx \right)$$

$$= 0 \quad (\text{奇函数})$$

$$(2) D(X) = E([X - E(X)]^2)$$

$$= E(X^2) - 2E(X) + E(X)$$

$$= E(X^2) - E(X)$$

$$= E(X^2)$$

$$E(X^2) = \int_{-\infty}^{+\infty} x^2 f(x) dx$$

$$= \int_0^{+\infty} x^2 e^{-x} dx$$

$$= - \int_0^{+\infty} x^2 de^{-x}$$

$$= - (x^2 e^{-x} \Big|_0^{+\infty} - \int_0^{+\infty} 2x e^{-x} dx)$$

$$= - (0 - 2 \int_0^{+\infty} x e^{-x} dx) = 2$$

$$\Rightarrow D(X) = 2.$$