

1. Let x be the number of points

game	x first			
	P	0	1	2
x_{second}	0	0.12	0.14	0.14
	1	0.09	0.105	0.105
	2	0.09	0.105	0.105

$$P_1(\text{not lose}) = 0.7$$

$$P_1(\text{win}) = P_1(\text{tie}) = 0.35$$

$$P_1(\text{lose}) = 0.3$$

$$P_2(\text{not lose}) = 0.6$$

$$P_2(\text{win}) = P_2(\text{tie}) = 0.3$$

$$P_2(\text{lose}) = 0.4$$

Points: 0, 1, 2, 3, 4
 $x = x_1 + x_2$

$$\text{PMF: } P_{X(x)} = \begin{cases} 0.12, & \text{if } x=0 \\ 0.23, & \text{if } x=1 \\ 0.335, & \text{if } x=2 \\ 0.21, & \text{if } x=3 \\ 0.105, & \text{if } x=4 \\ 0, & \text{otherwise} \end{cases}$$

2. The probability of Fischer win at round i

$$\text{is } P_i = 0.3^{i-1} \times 0.4$$

$$\therefore P_{\text{Fischer win}} = \sum_{i=1}^{10} P_i = \sum_{i=1}^{10} 0.3^{i-1} \times 0.4$$

$$\approx 1.42856 \times 0.4$$

$$\approx 0.571424$$

The probability of Spassky win at round i

$$\text{is } Q_i = 0.3^{i-1} \times 0.3$$

For i in $1 \sim 9$

$$P_{\text{either win}} = 0.3^{i-1} \times 0.4 + 0.3^{i-1} \times 0.3 \\ = 0.3^{i-1} \times 0.7$$

For i in 10

$$P_{\text{match}} = 1 - 0.3^{i-1} \times 0.7$$

$$\therefore \text{PMF: } P_{\text{match}} = \begin{cases} 0.3^{i-1} \times 0.7, & \text{if } i = 1 \text{ to } 9 \\ 1 - \sum_{i=1}^9 0.3^{i-1} \times 0.7, & \text{if } i = 10 \\ 0, & \text{otherwise} \end{cases}$$

3. (a) Let x is number of modems
assume that y is number of customers
need to connect

PMF: When $y \leq 99$, means $x \leq 99$

$$P(0 \leq x \leq 99) = \sum_{x=0}^{10000} \binom{10000}{x} (0.001)^x (1-0.001)^{10000-x}$$

When $y \geq 100$, means $x = 100$

$$P(x=100) = \sum_{x=100}^{10000} \binom{10000}{x} (0.001)^x (1-0.001)^{10000-x}$$

$$\therefore P_{(x)} = \begin{cases} \binom{10000}{x} (0.001)^x (1-0.001)^{10000-x}, & \text{if } x=0, 1, 2, \dots, 99 \\ \sum_{x=100}^{10000} \binom{10000}{x} (0.001)^x (1-0.001)^{10000-x}, & \text{if } x=100 \\ 0, & \text{otherwise} \end{cases}$$

- (b) For poisson method

$$\lambda = n \cdot p = 10000 \times 0.001 = 10$$

$$P(0 \leq x \leq 99) = e^{-10} \frac{1}{x!} \text{ when } x \leq 99$$

$$P(x=100) = \sum_{x=100}^{10000} e^{-10} \frac{1}{x!} \text{ when } x=100$$

$$\therefore \text{Poisson PMF: } P_{(x)} = \begin{cases} e^{-10} \frac{1}{x!}, & \text{if } x=0, 1, 2, \dots, 99 \\ \sum_{x=100}^{10000} e^{-10} \frac{1}{x!}, & \text{if } x=100 \\ 0, & \text{otherwise} \end{cases}$$

- (c) if customers more than 100
it means $x = 101, 102, \dots, 10000$

$$\text{Exact } P_{(x)} = \sum_{x=101}^{10000} \binom{10000}{x} (0.001)^x (1-0.001)^{10000-x}$$

$\therefore <$

$$\text{Poisson } P_{(x)} = \sum_{x=101}^{10000} e^{-10} \frac{1}{x!}$$

4. (1) $Y = X \bmod(2)$

Let x be $0, 1, 2, \dots, 9$

$\therefore Y = X \bmod(2)$ is 0 or 1

When $Y=0$, $P_{(0)} + P_{(2)} + P_{(4)} + P_{(6)} + P_{(8)} = \frac{5}{10} = \frac{1}{2}$

When $Y=1$, $P_{(1)} + P_{(3)} + P_{(5)} + P_{(7)} + P_{(9)} = \frac{5}{10} = \frac{1}{2}$

$$P_{MF}: P_{Y(y)} = \begin{cases} \frac{1}{2}, & \text{if } y=0 \\ \frac{1}{2}, & \text{if } y=1 \\ 0, & \text{otherwise} \end{cases}$$

(2) $Y = 7 \bmod(x+1)$

\therefore when $x = \begin{cases} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{cases}$, $Y = \begin{cases} 0 \\ 1 \\ 2 \\ 3 \\ 1 \\ 0 \\ 7 \\ 7 \\ 7 \\ 7 \end{cases}$

$$P_{MF}: P_{Y(y)} = \begin{cases} \frac{2}{9}, & \text{if } y=0 \\ \frac{3}{9}, & \text{if } y=1 \\ \frac{1}{9}, & \text{if } y=2 \\ \frac{1}{9}, & \text{if } y=3 \end{cases}$$

5. (1) $\because -1 \leq x \leq 3$, there are 5 values
 $0 \leq y-x \leq 2$, there are 3 values of $y-x$
 $\therefore 5 \times 3 = 15$ possibility

Tabular Form:

					$\frac{1}{15}$	$\rightarrow \frac{1}{15}$
5					$\frac{1}{15}$	$\rightarrow \frac{2}{15}$
4				$\frac{1}{15}$	$\frac{1}{15}$	$\rightarrow \frac{2}{15}$
3			$\frac{1}{15}$	$\frac{1}{15}$	$\frac{1}{15}$	$\rightarrow \frac{3}{15}$
2		$\frac{1}{15}$	$\frac{1}{15}$	$\frac{1}{15}$		$\rightarrow \frac{3}{15}$
1	$\frac{1}{15}$	$\frac{1}{15}$	$\frac{1}{15}$			$\rightarrow \frac{3}{15}$
0	$\frac{1}{15}$	$\frac{1}{15}$				$\rightarrow \frac{2}{15}$
-1	$\frac{1}{15}$					$\rightarrow \frac{1}{15}$
	-1	0	1	2	3	x
	\downarrow	\downarrow	\downarrow	\downarrow	\downarrow	
	$\frac{2}{15}$	$\frac{3}{15}$	$\frac{3}{15}$	$\frac{3}{15}$	$\frac{2}{15}$	

marginal $P_{MF} P_{X(x)} = \begin{cases} \frac{1}{5}, & \text{if } x = -1, 0, 1, 2, 3 \\ 0, & \text{otherwise} \end{cases}$

$$P_{Y(y)} = \begin{cases} \frac{1}{15}, & \text{if } y = -1, 5 \\ \frac{2}{15}, & \text{if } y = 0, 4 \\ \frac{3}{15}, & \text{if } y = 1, 2, 3 \\ 0, & \text{otherwise} \end{cases}$$

(2) Profit $= 200 E(x) + 500 E(y) = 1200$

$E(x) = \frac{1}{5}(-1+0+1+2+3) = 1$

$E(y) = \frac{1}{15}(-1+5) + \frac{2}{15}(0+4) + \frac{3}{15}(1+2+3) = 2$

6. For x or y can be $0, 1, 2, 3, 4, 5$; $0 \leq x+y \leq 5$

$$P_{(1,5)} = \frac{1}{6}$$

In binomial,

$$\text{marginal } P_X(x) = \binom{5}{x} \left(\frac{1}{6}\right)^x \left(\frac{5}{6}\right)^{5-x}$$

\therefore For y , rolls can be $5-x$

values can be $2, 3, 4, 5, 6$

for 6s value $P_Y = \frac{1}{6}$

$$\therefore P_{Y|X}(y|x) = \binom{5-x}{y} \left(\frac{1}{5}\right)^y \left(\frac{4}{5}\right)^{5-x-y}$$

$$\therefore P_{XY}(x, y) = P_X(x) \cdot P_{Y|X}(y|x)$$

$$= \binom{5}{x} \left(\frac{1}{6}\right)^x \left(\frac{5}{6}\right)^{5-x} \binom{5-x}{y} \left(\frac{1}{5}\right)^y \left(\frac{4}{5}\right)^{5-x-y}$$