

1. (a) **Answer:**

The after trial distribution is:

$$f(x) = \text{Beta}(2 + 7, 2 + 2) = \text{Beta}(9, 4)$$

(b) **Answer:**

$$F_{\text{Beta}}(0.5) = 0.073$$

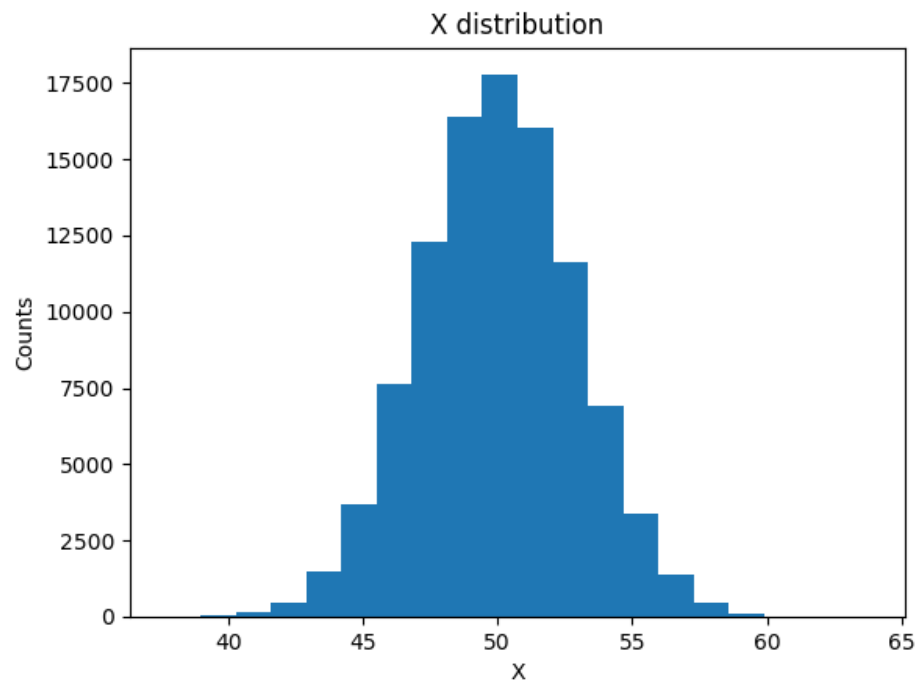
$$P(\text{drug having effect} \geq 0.5) = 1 - F_{\text{Beta}}(0.5) = 0.927$$

2. (a) **Answer:**

$$P(35 \leq X \leq 40) = 0.00022$$

$$P(40 \leq X \leq 45) = 0.04192$$

$$P(60 \leq X \leq 65) = 0.00022$$



(b) **Solution:**

From the simulation results, we can find

$$E[X] = 50.00$$

$$\text{Var}(X) = 8.336$$

Then we can use normal distribution to represent the distribution.

Answer:

$$X \sim N(50.00, 8.336)$$

$$f(x) = \frac{1}{\sqrt{2\pi \cdot 8.336}} e^{-(x-50)^2 / (2 \times 8.336)}$$

(c) **Solution:**

$$P\{40 \leq X \leq 45\} = F(45) - F(40) = \Phi\left(\frac{45-50}{\sqrt{8.336}}\right) - \Phi\left(\frac{40-50}{\sqrt{8.336}}\right)$$

$$\text{text}P\{40 \leq X \leq 45\} = \Phi\left(\frac{10}{2.89}\right) - \Phi\left(\frac{5}{2.89}\right) = 0.9997 - 0.9582 = 0.0415$$

3. (a) **Answer:**

The expected amount of money that each person gives is

$$E[X] = 5.95$$

(b) **Answer:**

$$\text{Var}(X) = E[X^2] - (E[X])^2 = 23.19$$

(c) **Solution:**

$$E[n\bar{X}] = nE[X] = 5.95 \times 50 = 279.5$$

$$\text{Var}(n\bar{X}) = n\text{Var}(X) = 1159.5$$

Answer:

$$\sum_{i=1}^{50} X_i \sim N(279.5, 1159.5)$$

(d) **Answer:**

$$Y = \sum_{i=1}^{50} X_i$$

$$P\{Y \geq 350\} = 1 - P\{Y < 350\} = 1 - \Phi\left(\frac{350-279.5}{\sqrt{1159.5}}\right) = 1 - 0.9808 = 0.02$$

4. **Solution:**

$$\text{Cov}(X, Y) = \text{Cov}(X, X^2) = E[X^3] - E[X]E[X^2]$$

$$E[X^3] = \frac{1}{6} \sum_{i=1}^6 i^3 = 73.5$$

$$E[X^2] = \frac{1}{6} \sum_{i=1}^6 i^2 = 15.17$$

$$E[X] = \frac{1}{6} \sum_{i=1}^6 i = 3.5$$

Answer:

$$\text{Cov}(X, Y) = 20.65$$

5. **Answer:**

$$2X + Y \sim N(2 + 1, 2 \times 2 + 2)$$

$$2X + Y \sim N(3, 6)$$

6. (a) **Answer:**

$$f(x) = \frac{1}{4\sqrt{2\pi}} e^{-(x-98)^2/32}$$

(b) **Answer:**

Let Y be the measured distance

$$f(y = 100|x = t) = \frac{1}{2\sqrt{2\pi}} e^{-(100-t)^2/8}$$

(c) **Solution:**

$$f(x, y = 100) = f(y = 100|x)f(x) = \frac{1}{2\sqrt{2\pi}} e^{-(100-x)^2/8} \times \frac{1}{4\sqrt{2\pi}} e^{-(x-98)^2/32}$$

$$f(x|y = 100) = \frac{f(y = 100, x)}{f(y = 100)} = \frac{f(y = 100, x)}{\int_{-\infty}^{+\infty} f(y = 100)dx}$$