

Book Homework

1. Answer the following questions as True or False and explain your answers.

- For two events A and B where $P(A) > 0$ and $P(B) > 0$, $P(A \cap B^C) = 1 - P(A \cap B)$.
- For two events A and B are independent, where $P(A) > 0$ and $P(B) > 0$, then $P(A \cup B) = P(A) + P(B)(1 - P(A))$.
- For a discrete random variable X , where a is a constant, $P(X > a) = P(X \geq a + 1)$ if X can only take on integer values.
- For a discrete random variable X , where a is a constant, $F(a) = 1 - P(X > a)$.

2. Computer chips often contain surface imperfections. For a certain type of computer chip, the probability mass function of the number of defects X is presented in the following table.

x	0	1	2	3	4
$p(x)$	0.4	0.3	0.15	0.10	0.05

- Find $P(X \leq 2)$.
 - Find $P(X > 1)$.
 - Find μ_X .
 - Find σ_X^2 .
3. A chemical supply company ships a certain solvent in 10-gallon drums. Let X represent the number of drums ordered by a randomly chosen customer. Assume X has the following probability mass function:

x	1	2	3	4	5
$p(x)$	0.4	0.2	0.2	0.1	0.1

- Find the mean number of drums ordered.
 - Find the standard deviation of the number of drums ordered.
 - Let Y be the number of gallons ordered. Find the probability mass function of Y .
 - How many gallons are expected to be ordered?
4. The CDF for a discrete random variable representing the winnings (in dollars) from a particular game is

x	-2	-1	0	1	2
$F(x)$	0.1	0.15	0.65	0.85	1.0

Where X is the amount of winnings (or losses). I.e, $X = -2$ means they lost 2 dollars, $X = 2$ means they won two dollars. Assume the game costs nothing to play.

- Write down the pmf for this random variable as a table with row x and $P(X = x)$
- Find the expected winnings for this random variable, $E(X)$.
- Find the probability that if someone won money, they won 1 dollar.
- Find the probability that someone loses money.

5. The main bearing clearance (in mm) in a certain type of engine is a random variable with probability density function

$$f(x) = \begin{cases} 625x & 0 < x \leq 0.04 \\ 50 - 625x & 0.04 < x \leq 0.08 \\ 0 & \text{otherwise} \end{cases}$$

- What is the probability that the clearance is less than 0.02 mm?
- Find the mean clearance.
- Find the standard deviation of the clearances.
- Find the cumulative distribution function of the clearance.
- Find the median clearance.

6. The thickness X of a wooden shim (in mm) has probability density function

$$f(x) = \begin{cases} \frac{3}{4} - \frac{3(x-5)^2}{4} & 4 \leq x \leq 6 \\ 0 & \text{otherwise} \end{cases}$$

- Find μ_X .
 - Find σ_X^2 .
 - Let Y denote the thickness of a shim in inches (1 mm = 0.0394 inches). Find μ_Y and σ_Y^2 .
 - If three shims are selected independently and stacked one atop another, find the mean and variance of the total thickness.
7. A continuous random variable is defined with the following probability density function:

$$f(x) = \begin{cases} c(x^2 + 2) & -1 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

- Find the value c such that $\int f(x)dx = 1$.
 - Find the cumulative distribution function, $F(x)$.
 - Find the probability X lies between zero and 0.50.
 - Find the mean and standard deviation of X .
8. If X and Y are independent random variables with means $\mu_X = 9.5$, $\mu_Y = 6.8$, and standard deviations $\sigma_X = 0.4$, $\sigma_Y = 0.1$, find the means and standard deviations of the following. Show your work.

- $Z_1 = 3X$
- $Z_2 = Y - X$
- $Z_3 = X + 4Y$

9. The cumulative distribution function for a continuous random variable is:

$$F(x) = \begin{cases} 1 - \exp(-2x) & 0 \leq x \leq \infty \\ 0 & \text{otherwise} \end{cases}$$

- (a) Find the median of X .
- (b) Find the 10th percentile of X .
- (c) Find the probability that X is between 1 and 3.
- (d) Find the probability that X is larger than 3.