

Assignment 0: Review of Probability – due August 21st
~ LET THE FUN BEGIN!

From Green Ross:

Do Exercises 1.3, 1.31, 1.43, 2.33, 2.34 of Chapter 1.

- 1.3 A coin is to be tossed until a head appears twice in a row. What is the sample space for this experiment? If the coin is fair, what is the probability that it will be tossed exactly four times?
- 1.31 What is the conditional probability that the first die is six given that the sum of the dice is seven?
- 1.43 Suppose we have ten coins which are such that if the i th one is flipped then heads will appear with probability $i/10, i = 1, 2, \dots, 10$. Given that one of the coin is randomly selected, flipped and it shows head, what is the probability that it was the fifth coin?
- 2.33 Let X be a random variable with probability density function (PDF)

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

- (a) What is the value of c ?
- (b) What is the cumulative distribution function (CDF) of X ?
- 2.34 Let the probability density function (PDF) of X be given by

$$f(x) = \begin{cases} c(4x - 2x^2), & 0 < x < 2 \\ 0, & \text{otherwise} \end{cases}$$

- (a) What is the value of c ?
- (b) Compute $\mathbb{P}(1/2 < X < 3/2)$.