

Neatly show all work on this test. Answers without any work shown will not receive *any* credit. Clearly indicate your answers. You may use any of the following formulas (if needed) to work this test. If you use one of these formulas, clearly indicate which formula (by its number) you use. Good luck!

$$(1) \sum_{k=0}^n \binom{n}{k} a^{n-k} b^k = (a+b)^n$$

$$(2) \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

$$(3) \sum_{n=k}^{\infty} r^n = \frac{r^k}{1-r}, |r| < 1$$

$$(4) \sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

Problem I. Suppose P is a probability function on a sample space S and A and B are events in S such that $P(A) = 0.60$, $P(B) = 0.35$, and $P(A \cup B) = 0.74$. Please answer the following. You must show one intermediate step on each computation for full credit. (4 points each, 16 points total)

a. $P(A' \cup B') = P((A \cap B)') = 1 - P(A \cap B)$

$$= 1 - [P(A) + P(B) - P(A \cup B)] = 1 - [0.6 + 0.35 - 0.74]$$

$$= \boxed{0.79}$$

b. Find the probability that event A or event B but not both occur.

$$P(A \cup B) - P(A \cap B) = 0.74 - 0.21 = \boxed{0.53}$$

c. Are the events A and B mutually exclusive events? Why or why not?

$P(A \cap B) = 0.21 \Rightarrow A \cap B \neq \emptyset \therefore$ the two events are not mutually exclusive.

d. Are the events A and B independent events? Why or why not?

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{.21}{.35} = .6 = P(A) \leftarrow \text{Yes!}$$

OR

$$P(A \cap B) = .21 \quad P(A)P(B) = (.60)(.35) = .21 \leftarrow \text{Yes!}$$

Problem II. Suppose the discrete random variable X has probability mass function $f(x) = \frac{11-2x}{24}, x = 1, 2, 3, 4$. Please answer the following, being sure to show all work.

(21 points total)

(a) Find $E[X]$. (5 points)

$$E[X] = \sum_{x=1}^4 x f(x) = 1\left(\frac{9}{24}\right) + 2\left(\frac{7}{24}\right) + 3\left(\frac{5}{24}\right) + 4\left(\frac{3}{24}\right)$$

$$= \frac{25}{12} = 2.08\bar{3}$$

(b) Find $E[X^2]$. (5 points)

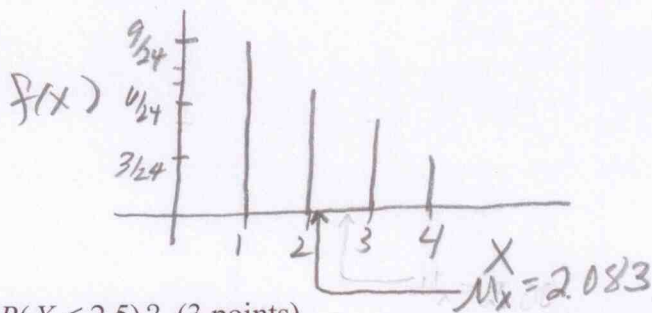
$$\hookrightarrow \sum_{x=1}^4 x^2 f(x) = 1\left(\frac{9}{24}\right) + 4\left(\frac{7}{24}\right) + 9\left(\frac{5}{24}\right) + 16\left(\frac{3}{24}\right)$$

$$= \frac{65}{12} \approx 5.42$$

(c) Use the results from parts (a) and (b) to find $\text{var}[X]$. (3 points)

$$\text{Var}[X] = E[X^2] - \mu^2 = \frac{65}{12} - \left(\frac{25}{12}\right)^2 = \frac{155}{144} \approx 1.08$$

(d) Graph the probability mass function and show μ_X on your graph. Be sure to label your axes on the graph. (5 points)



(e) What is $P(X \leq 2.5)$? (3 points)

$$P(X \leq 2.5) = P(X \leq 2) \quad (\text{since } X \text{ discrete } X = 1, 2, 3, 4)$$

$$= \frac{9}{24} + \frac{7}{24} = \frac{16}{24} = \frac{2}{3}$$

Problem III. III. A continuous random variable X has probability density function

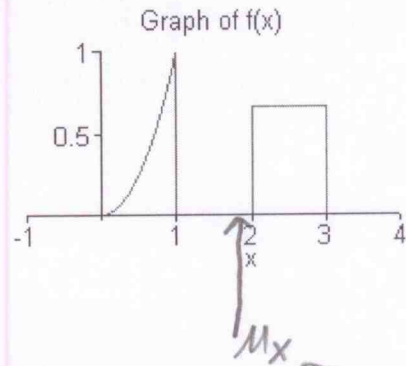
(p.d.f.) given by $f(x) = \begin{cases} x^2, & 0 \leq x \leq 1 \\ 2/3, & 2 \leq x \leq 3 \\ 0, & \text{elsewhere} \end{cases}$. A graph of this p.d.f. is show below. Please

answer the following (19 points total)

(a) Find $P\left(\frac{1}{2} \leq X \leq \frac{5}{2}\right)$ and show this probability on the graph of the p.d.f. (5 points)

$$\int_{1/2}^{5/2} f(x) dx = \int_{1/2}^1 x^2 dx + \int_2^{5/2} \frac{2}{3} dx$$

$$= \frac{15}{24} = 0.625$$



(b) Find the cumulative distribution function (c.d.f.) for X . (6 points)

$$F(x) = \begin{cases} 0, & x \leq 0 \\ \frac{1}{3}x^3 + C_1, & 0 \leq x \leq 1 \\ C_2, & 1 \leq x \leq 2 \\ \frac{2}{3}x + C_3, & 2 \leq x \leq 3 \\ 1, & x \geq 3 \end{cases}$$

$C_1: F(0^-) = F(0^+)$
 $0 = C_1$
 $C_2: F(1^-) = F(1^+)$
 $\frac{1}{3} = C_2$
 $C_3: F(2^-) = F(2^+)$
 $\frac{1}{3} = \frac{4}{3} + C_3$
 $C_3 = -1$

(c) Find $E[X]$ and show it on the graph of the p.d.f. (6 points)

$$E[X] = \int_0^1 x^3 dx + \int_2^3 \frac{2}{3}x dx$$

$$= \frac{23}{12} \approx 1.92$$

Problem IV. On a good winter day Hep Kat has a 10% chance of catching a mouse in the house, independent of what happened on previous days. During the month of December (which has 31 days), find the percent chance of each of the following events. You may assume that all of the days in December are good winter days. You must clearly indicate the meaning of any random variables you may use. (5 points each, 10 total)

Let $X = \#$ mice caught in December. $X \sim \text{binomial}$
 $n=31$ $p=.10$

(a) Hep Kat does not catch any mice.

$$P(X=0) = (.90)^{31} = 0.038 \quad 3.8\% \text{ chance}$$

(b) Hep Kat catches at least 3 mice.

$$P(X \geq 3) = 1 - \text{binomcdf}(31, 0.10, 2) \\ = 0.6114$$

Problem V. A mortgage company had applications for a home mortgage loan from 25 equally financially qualified applicants. Seven of these applications were from minority applicants. Because of limited resources, the mortgage company was only able to approve ten of the applications. Let the random variable X denote the number of minority candidates that were approved. Please answer the following. (8 points total)

(a) If the company was randomly choosing from the equally qualified applicants, what is the probability that at least one of the approved applications would have been from a minority applicant? Please be sure to write this probability in terms of the random variable X . (6 points)

$$P(X \geq 1) = 1 - P(X=0) = 1 - \frac{\binom{18}{10} \binom{7}{0}}{\binom{25}{10}} \\ = 0.9866$$

(b) None of the minority applicants were approved. This particular mortgage company has been accused of discriminating against minority applicants. Based on your computation in part (a), do you think there is any evidence to support this accusation? Why or why not? (2 points)

Yes there is evidence to support this accusation because there is a 99% chance that at least 1 minority should be approved under these circumstances.

Problem VI. We are going to play the following game: We will take turns rolling a fair ten-sided die. I will roll first, you will roll next, then me, etc. We will stop the game when the first 1 or 8 appears on a roll. I will win if that roll is my roll, otherwise you will win. Please answer the following questions and please leave your answers in combinatorial form. (8 points total)

(a) What is the probability that you will win on *your first roll*? (3 points)

$$\left(\frac{8}{10}\right)\left(\frac{2}{10}\right)$$

(b) On *your second roll*? (3 points)

$$\left(\frac{8}{10}\right)^2\left(\frac{2}{10}\right)$$

(c) On *your n^{th} roll*? (2 points)

$$\left(\frac{8}{10}\right)^{2n-1}\left(\frac{2}{10}\right)$$

Problem VII. Online chat rooms are dominated by the young. If we look only at adult Internet users (age 18 and over), 47% of the 18 to 29 age group chat, as do 21% of those aged 30 to 49 and just 7% of those 50 and over. Suppose that 29% of adult internet users are age 18 to 29, another 47% are 30 to 49 years old, and the remaining 24% are age 50 or older. Let C be the event that an adult internet user chats, A_1 be the event that an adult internet user is age 18 to 29, A_2 be the event that an adult internet user is age 30 to 49, and A_3 be the event an adult internet user is age 50 or older. What percent of the adult internet users who chat are in the 18 to 29 age group? Please be sure to write all probabilities you use for this computation in terms of the event names given above. (10 points total)

$$\begin{aligned} P(A_1 | C) &= \frac{P(A_1 \cap C)}{P(C)} \\ &= \frac{P(C | A_1)P(A_1)}{P(C | A_1)P(A_1) + P(C | A_2)P(A_2) + P(C | A_3)P(A_3)} \\ &= \frac{.47(.29)}{.47(.29) + .21(.47) + .07(.24)} = .5413 \quad \text{(54\%)} \end{aligned}$$

Problem VIII. On a separate piece of paper, work ONE of the following problems. Clearly indicate which problem you want me to grade. BONUS: Work one other problem (in this case clearly indicate which problem counts towards the test and which problem is your bonus problem). (8 points)

(a) If A and B be independent events in a sample space S then show that A and B' are also independent.

(b) If X is a discrete random variable with the discrete uniform distribution, i.e. the p.m.f. for X is $f(x) = \frac{1}{m}, x = 1, 2, \dots, m$, then show that $\sigma^2 = \frac{m^2 - 1}{12}$. You may use the fact that $\mu = \frac{m+1}{2}$.

(c) Find the probability that you will win the game in Problem VI.