

①

Math 493 Fall '06 Exam I Solutions

1) a) 36 possible pairs, equally likely
 sum > 9 : (6,4) (5,5) (4,6) (5,6) (6,5) (6,6)
 Ans = $6/36 = 1/6$

b) Two dice (E,E) (E,O), (O,E), (O,O)
 equally likely, 3 of 4 have even product
 Ans = $3/4$

2 Total # deals $N = \binom{52}{13 \ 13 \ 13 \ 13}$

a) # Hands with 4 aces for A: $A = \binom{4}{1 \ 1 \ 1 \ 1} \binom{48}{9 \ 13 \ 13 \ 13}$
 ans = $A/N = .00264$

b) A gets 4, ..., D gets 4 disjoint so
 add probs: Ans = $4A/N = .01056$

c) $B = \# \text{ ways} = \binom{4}{1 \ 1 \ 1 \ 1} \binom{48}{12 \ 12 \ 12 \ 12}$
 distribute aces distribute rest

Ans = $B/N = .10551$

d) $C = \# \text{ ways} = \binom{4}{2} \binom{4}{2} \binom{48}{11 \ 11 \ 13 \ 13}$
 pick which two distribute aces fill rest of hand

Ans = $C/N = .0337$

(2)

$$3 \quad a) \int_0^3 c x^2 dx = 1 \rightarrow c \frac{x^3}{3} \Big|_0^3 = 1 \rightarrow 9c = 1$$

$$c = 1/9$$

$$b) \Pr(X > 2 | X > 1) = \frac{\Pr(X > 2 + X > 1)}{\Pr(X > 1)}$$

$$= \frac{\Pr(X > 2)}{\Pr(X > 1)} = \frac{\int_2^3 \frac{1}{9} x^2 dx}{\int_1^3 \frac{1}{9} x^2 dx}$$

$$= \frac{\frac{1}{9} \frac{x^3}{3} \Big|_2^3}{\frac{1}{9} \frac{x^3}{3} \Big|_1^3} = \frac{27-8}{27-1} = \frac{19}{26}$$

$$c) \text{Median} = m$$

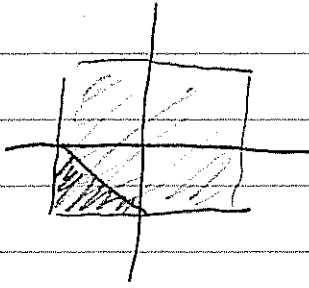
$$\frac{1}{2} = \int_0^m \frac{1}{9} x^2 dx = \frac{1}{27} m^3$$

$$m = \sqrt[3]{27/2} = .238$$

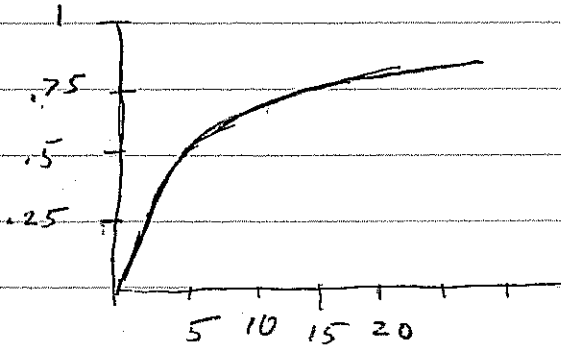
$$d) F(1) = \Pr(X \leq 1) = \int_0^1 \frac{1}{9} x^2 dx$$

$$= \frac{x^3}{27} \Big|_0^1 = \frac{1}{27}$$

4)

uniform distribution on R

$$\begin{aligned} \text{Pr} &= \frac{\text{Area of interest}}{\text{Area of } R} \\ &= \frac{1/2}{4} = \frac{1}{8} \end{aligned}$$



a) $\text{Pr}(X < -1) = 0$, b) $\text{Pr}(X < 3) = .3$ $\text{Pr}(X < 10) = .5$

c) $\text{Pr}(2 < X < 8) = F(8) - F(2) = .65 - .1 = .55$

d) $\text{Pr}(X = 8) = 0$ e) median = that x with $F(x) = .5$
median = 5

4

$$5) a) P_n(A \neq A) = P_n(AAA) + P_n(ABA) + P_n(ACA)$$

$$A \rightarrow A \rightarrow A \quad A \rightarrow B \rightarrow A \quad A \rightarrow C \rightarrow A$$
$$.2 \times .2 \quad .4 \times .4 \quad .4 \times .4$$

$$.04 + .16 + .16$$

$$= .36$$

$$b) AAC \quad \text{or} \quad ABC \quad \text{or} \quad ACC$$

$$.2 \times .4 + .4 \times .4 + .4 \times .2$$

$$.08 + .16 + .08$$

$$= .32$$

c) Same as a) because of Markov property.

5

6 $W = \text{Have white}, R = \dots, B = \dots$

$$\begin{aligned} P(RWB) &= 1 - P(A^c \cup R^c \cup B^c) \\ &= 1 - (P(A^c) + P(R^c) + P(B^c) \\ &\quad - P(A^c R^c) - P(A^c B^c) - P(R^c B^c) \\ &\quad + P(A^c R^c B^c)) \\ &= 1 - 3P(A^c) + 3P(A^c B^c) \\ &= 1 - 3 \left(\frac{\binom{20}{3}}{\binom{30}{3}} \right) + 3 \left(\frac{\binom{10}{3}}{\binom{30}{3}} \right) \end{aligned}$$

7. a) $Pr(z) = Pr(z|A) Pr(A) + Pr(z|B) Pr(B)$
 $= \frac{1}{6} \cdot \frac{1}{2} + \frac{2}{6} \cdot \frac{1}{2} = \frac{3}{12} = \frac{1}{4}$

b) $Pr(A|zz) = \frac{Pr(zz|A) Pr(A)}{Pr(zz|A) Pr(A) + Pr(zz|B) Pr(B)}$
 $= \frac{\frac{1}{36} \cdot \frac{1}{2}}{\frac{1}{36} \cdot \frac{1}{2} + \frac{4}{36} \cdot \frac{1}{2}} = \frac{1}{1+4} = .2$