

Chapter 6: Univariate Random Variables

Part (2)

DISCRETE PROBABILITY DISTRIBUTIONS

discrete uniform distribution

Q 1: a fair six-sided die is rolled once. Let x be the outcome of the roll.

Since each face has the same probability of appearing, X follows discrete uniform distribution, Find

- the pdf of X : $P(X = x) = \frac{1}{6}$, $x = 1, 2, 3, 4, 5, 6$
- Expected value of X : $E(X) = \frac{N+1}{2} = \frac{6+1}{2} = \frac{7}{2} = 3.5$
- Variance of X : $V(X) = \frac{N^2-1}{12} = \frac{6^2-1}{12} = 2.917$

Q 2: (hw) a teacher randomly select a student from a group of 8 students to answer the question. Let X represent the student's number (each student is assigned a unique number from 1 to 8) each student has an equal chance of being selected, Find

- the pdf of X :
- Expected value of X
- Variance of X

Bernoulli distribution

Q3: Suppose our class passed (C or better) the last exam with probability 0.75.

- Find the probability that someone passes the exam.
- Find the mean value of the random variable
- Find the standard deviation value of the random variable
- Find the moment generating function of the random variable

Solution :

X : # of student pass the last exam. X is a Bernoulli r.v with $P = 0.75$, $n = 1$

$$f_X(x) = \binom{1}{x} (0.75)^x (0.25)^{1-x} = (0.75)^x (0.25)^{1-x}; x = 0, 1$$

The r.v X has Bernoulli (0.75) where the success ($X=1$) is passing the exam, then

$$P(X = 1) = 0.75$$

$$E(X) = p = 0.75$$

$$\sqrt{\text{Var}(x)} = \sigma = \sqrt{pq} = \sqrt{0.75 * 0.25} = 0.4330$$

$$M_X(t) = p e^t + q = 0.75 e^t + 0.25$$

Q4:(hw) 20% from a population have a particular disease. In testing process for infection by this disease.

- Find the probability that someone infected by this disease.
- Find the mean value of the random variable.
- Find the standard deviation value of the random variable.
- Find the moment generating function of the random variable.

Solution :

X :# of person have disease. ; $P = 0.2$, $n = 1$; $X \sim \text{Bernoulli} (0.2)$

$$f_X(x) = (0.2)^x (0.8)^{1-x} ; x = 0,1$$

$$a) f_X(1) = 0.2$$

$$b) \mu = p = 0.2$$

$$c) \sigma = \sqrt{pq} = \sqrt{0.2 * 0.8} = \sqrt{0.16} = 0.4$$

$$d) M_X(t) = p e^t + q = (0.8) + (0.2)e^t$$

Binomial distribution

Q5: In a certain city districts the need for money to buy drugs is stated as the: reason for 75% of all thefts. Find the probability that among the next 5 theft cases reported in this district,

- Exactly 2 resulted from the need for money to buy drugs.
- At most 3 resulted from the need for money to buy drugs.

Solution :

X : # of thefts resulted from the need for money to buy drugs among the next 5 theft cases.

$$X \sim \text{Binomial}(5, 0.75) \leftrightarrow f(x) = \binom{5}{x} (0.75)^x (0.25)^{(5-x)} ; x = 0,1,2, \dots, 5$$

For $n=5$ and $p=3/4$, we have

$$a) P(X = 2) = \binom{5}{2} (0.75)^2 (0.25)^3 = 0.0879$$

$$b) P(X \leq 3) = 1 - P(X > 3) = 1 - P(X = 4) - P(X = 5) \\ = 1 - \binom{5}{4} (0.75)^4 (0.25)^1 - \binom{5}{5} (0.75)^5 (0.25)^0 = 0.3672$$

Q6:(hw) In testing a certain kind of truck tire over a rugged terrain, it is found that 25% of the trucks fail to complete the test run without a blowout. Of the next 15 trucks tested, find the probability that

- From 3 to 6 have blowouts.
- Fewer than 4 have blowouts.
- More than 5 have blowouts.

Solution :

X: no. of trucks having blowouts during the test run out of next 15 trucks tested.

$$X \sim \text{Binomial}(15, 0.25) \leftrightarrow f_X(x) = \binom{15}{x} \left(\frac{1}{4}\right)^x \left(\frac{3}{4}\right)^{15-x}, x = 0, 1, \dots, 15$$

$$(a) P(3 \leq X \leq 6) = P(X \leq 6) - P(X \leq 2) = 0.9434 - 0.2361 = 0.7073$$

$$\text{Or } P(3 \leq X \leq 6) = \sum_{x=3}^6 f_X(x)$$

$$(b) P(X < 4) = P(X \leq 3) = 0.4613.$$

$$\text{Or } P(X < 4) = 1 - P(X \geq 4) = 1 - \sum_{x=4}^{15} f_X(x)$$

$$(c) P(X > 5) = 1 - P(X \leq 5) = 1 - 0.8516 = 0.1484$$

$$\text{Or } P(X > 6) = \sum_{x=6}^{15} f_X(x)$$

Q7: (hw) The probability that a patient recovers from a delicate heart operation is 0.9. What is the probability that exactly 5 of the next 7 patients having this operation survive?

Solution :

X: # of patient that recovers from heart operation out of 7 patients.

$$X \sim \text{Binomial}(7, 0.9) \leftrightarrow f_X(x) = \binom{7}{x} (0.9)^x (0.1)^{7-x}, x = 0, 1, \dots, 7$$

$$P(X = 5) = \binom{7}{5} (0.9)^5 (0.1)^{7-5}$$

Q8:(hw) It is known that 60% of mice inoculated with a serum are protected from a certain disease. If 5 mice are inoculated, find the probability that

- none contracts the disease.
- fewer than 2 contract the disease.
- more than 3 contract the disease.

Solution :

X: no. of mice that contract the disease out of 5 mice inoculated .

If a mouse contracts the disease, we consider that as a **success**.

If a mouse does not contract the disease, will be a **failure**.

Trials are independent.

$$X \sim \text{Binomial}(5, 0.4) \leftrightarrow f_X(x) = \binom{5}{x} (0.4)^x (0.6)^{5-x}, x = 0, 1, \dots, 5$$

(a) $P(X=0) = 0.0778$

(b) $P(X < 2) = P(X \leq 1) = \sum_{x=0}^1 f(x) = 0.3370$

(c) $P(X > 3) = \sum_{x=4}^5 f(x) = 0.0870$

Or $= 1 - P(X \leq 3) = 1 - \sum_{x=0}^3 f(x) = 1 - 0.9130 = 0.0870$

Q9: In a study of brand recognition, 95% of consumers recognized Coke. The company randomly selects 4 consumers for a taste test. Let X be the number of consumers who recognize (of 4 consumers).

- Write out the PMF table for this.
- Find the probability that among the 4 consumers, 2 or more will recognize Coke.
- Find the expected number of consumers who will recognize Coke.
- Find the variance for the number of consumers who will recognize Coke

Solution :

$$X \sim \text{Binomial}(4, 0.95) \leftrightarrow f_X(x) = \binom{4}{x} (0.95)^x (0.05)^{4-x}, x = 0, 1, \dots, 4$$

a) PMF table

X	$f(x)$
0	$\binom{4}{0} (0.95)^0 (0.05)^4 = 0.0000062$
1	$\binom{4}{1} (0.95)^1 (0.05)^3 = 0.00047$
2	$\binom{4}{2} (0.95)^2 (0.05)^2 = 0.01354$
3	$\binom{4}{3} (0.95)^3 (0.05)^1 = 0.17147$
4	$\binom{4}{4} (0.95)^4 (0.05)^0 = 0.81451$

$$\begin{aligned} \text{b) } P(X \geq 2) &= P(X = 2) + P(X = 3) + P(X = 4) \\ &= 0.01354 + 0.17147 + 0.81451 = 0.99952 \end{aligned}$$

$$\text{Or } P(X \geq 2) = 1 - P(X < 2) = 1 - \sum_{x=0}^1 f(x)$$

$$\begin{aligned} \text{c) } E(X) &= \sum_{x=0}^4 x f(x) \\ &= 0(0.0000062) + 1(0.00047) + 2(0.01354) + 3(0.17147) + 4(0.81451) = 3.8 \end{aligned}$$

$$\text{Or } E(X) = np = 4(0.95) = 3.8$$

$$\text{d) } Var(X) = np(1 - p) = 4(0.95)(0.05) = 0.19$$

Q10: A company installs new central heating furnaces and has found that for 15% of all installations a return visit is needed to make some modifications. Six installations were made in a particular week. Assume independence of outcomes for these installations.

- What is the probability that a return visit was needed in all these cases?
- What is the probability that a return visit was needed in none of these cases?
- What is the probability that a return visit was needed in more than one of these cases?

Solution :

X: # of installations need to make some modifications from 6 installations.

$$X \sim \text{Binomial}(6, 0.15) \quad \leftrightarrow \quad f_X(x) = \binom{6}{x} (0.15)^x (0.85)^{6-x}, \quad x = 0, 1, \dots, 6$$

$$\text{a) } f_X(6) = p(x = 6) = \binom{6}{6} (0.15)^6 (0.85)^0 = 1(0.0000114)(1) = 0.0000114$$

$$\text{b) } f_X(0) = p(x = 0) = \binom{6}{0} (0.15)^0 (0.85)^6 = 1(1) (0.3771) = 0.3771$$

$$\text{c) } P(x > 1) = \sum_{x=2}^6 \binom{6}{x} (0.15)^x (0.85)^{6-x}$$

$$\text{Or } P(x > 1) = 1 - P(x \leq 1) = 1 - [p(x = 0) + p(x = 1)]$$

$$= 1 - \left[0.3771 + \binom{6}{1} (0.15)(0.85)^5 \right] = 1 - (0.3771 + 0.3993) = 0.2236$$

Q11: A fair die is rolled 4 times. Find

- The probability of obtaining exactly one 6.
- The probability of obtaining no 6.
- The probability of obtaining at least one 6.

Solution :

X: The number of times a 6 appears from rolling the dice 4 times.
Each roll is independent and the chance of getting a 6 is $1/6$ (success) .

Probability of not getting 6 is $1 - \frac{1}{6} = \frac{5}{6}$ (failure).

$$X \sim \text{Binomial}(4, 1/6) \quad \leftrightarrow \quad f_X(x) = \binom{4}{x} \left(\frac{1}{6}\right)^x \left(\frac{5}{6}\right)^{4-x}, \quad x = 0, 1, \dots, 4$$

$$\text{a) } P(X = 1) = \binom{4}{1} \left(\frac{1}{6}\right) \left(\frac{5}{6}\right)^3 = 0.386$$

$$\text{b) } P(X = 0) = \binom{4}{0} \left(\frac{1}{6}\right)^0 \left(\frac{5}{6}\right)^4 = 0.482$$

$$\text{c) } P(X \geq 1) = 1 - P(X = 0) = 0.518$$

$$\text{Or } P(X \geq 1) = \sum_{x=1}^4 \binom{4}{x} \left(\frac{1}{6}\right)^x \left(\frac{5}{6}\right)^{4-x} = 0.518$$

Geometric distribution

Q12: Three people toss a fair coin and the odd man pays for coffee. If the coins all turn up the same, they are tossed again. Find the probability that fewer than 4 tosses are needed.
(The odd man is the one with a different outcome from the rest.)

Solution :

Let us consider that a toss the coin 3 times is a trial . Trials are independent.

X: the number of trials needed to get a different outcome from the rest (one tail or head) .

$$\text{Geometric dist : } f_X(x) = P(1 - P)^{x-1} \quad ; \quad x = 1, 2, \dots$$

To find P : $\{H, T\} * \{H, T\} * \{H, T\} = \{HHH, HHT, HTH, HTT, THH, THT, TTH, TTT\}$

$P = P(\text{coin of 3 results is different}) = P\{HHT, HTH, HTT, THH, THT, TTH\}$

$$P = \frac{6}{8} = \frac{3}{4}$$

$$\text{Therefor } P(X < 4) = \sum_{x=1}^3 \left(\frac{3}{4}\right) \left(\frac{1}{4}\right)^{x-1} = \frac{63}{64} = 0.984375 \cong 0.9844$$

Q13: According to a study published by a group of University of Cambridge, **about two thirds** of the 20 million persons in this country who take Valium are women. Assuming this figure to be a valid estimate, find the probability that on a given day **the fifth prescription** written by a doctor for Valium is

- The first prescribing Valium for a woman.
- The third prescribing Valium for a woman.

Solution :

a) X: # of prescription of Valium until the **first** woman take Valium .
(Trials are independent)

$$P = P(\text{women take valium}) = 2/3$$

$$\text{Geometric dist : } f_X(x) = \left(\frac{2}{3}\right) \left(\frac{1}{3}\right)^{x-1} ; x = 1, 2, \dots$$

$$f_X(5) = \left(\frac{2}{3}\right) \left(\frac{1}{3}\right)^{5-1} = \frac{2}{243} ; x = 1, 2, \dots$$

b) Y: # of prescriptions of valium until the **third** woman take Valium.

$$\text{Negative Binomial dist: } f_Y(y) = \binom{y-1}{r-1} (p)^r (1-p)^{y-r} ; y = r, r+1, r+2, \dots$$

$$f_Y(y) = \binom{y-1}{3-1} \left(\frac{2}{3}\right)^3 \left(\frac{1}{3}\right)^{y-3} ; y = 3, 4, 5, \dots$$

$$f_Y(5) = \binom{5-1}{3-1} \left(\frac{2}{3}\right)^3 \left(\frac{1}{3}\right)^{5-3} = \binom{4}{2} \left(\frac{2}{3}\right)^3 \left(\frac{1}{3}\right)^2 = \frac{16}{81}$$

Q14: (hw) The probability that a student passes the written test for a private pilot's license is 0.7. Find the probability that the student will pass the test

- On the third try.
- Before the fourth try.

Solution :

X: # of try written test until get first passes of the test. (Trials are independent)

$$P: P(\text{passes written test}) = 0.7$$

Geometric distribution: $f_X(x) = P(X = x) = pq^{x-1} , x = 1, 2, \dots$

$$f_X(x) = (0.7)(0.3)^{x-1} , x = 1, 2, \dots$$

$$(a) P(X = 3) = f_X(3) = (0.7)(0.3)^2 = 0.0630$$

$$(b) P(X < 4) = P(X \leq 3) = \sum_{x=1}^3 f_X(x) = \sum_{x=1}^3 (0.7)(0.3)^{x-1} = 0.9730$$

Q15: Suppose X has a geometric distribution with $p=0.8$. Compute the probability of the following events.

- a) $X > 3$
- b) $4 \leq x \leq 7$
- c) $3 < x \leq 5$ or $7 \leq x \leq 10$

Solution :

$$f_X(x) = pq^{(x-1)}, \quad x = 1, 2, \dots; p = 0.8; q = 0.2$$

$$a) P(X > 3) = 1 - P(X \leq 3) = 1 - \sum_{x=1}^3 (0.8)(0.2)^{x-1} = 0.008$$

$$b) P(4 \leq X \leq 7) = \sum_{x=4}^7 (0.8)(0.2)^{x-1} = 0.007987200$$

$$c) P(3 \leq X \leq 5) \text{ or } P(7 \leq X \leq 10) = P(3 < X \leq 5) + P(7 \leq X \leq 10) - P(\phi) = 0.007987200$$

$$(3 \leq X \leq 5) \cap (7 \leq X \leq 10) = \phi$$



Q16: If the probability is 0.75 that an application for a driver's license will pass the road test on any given try, what is the probability that an application will finally pass the test on the fourth try

Solution :

X: the number of tries to pass the test (get the driver's license) ; $P = 0.75$ $q = 0.25$

Geometric distribution: $f_X(x) = P(X = x) = pq^{x-1}$, $x = 1, 2, \dots$

$$F_X(4) = p(x = 4) = (0.75)(0.25)^3 = 0.0117$$

Q17: Suppose that 30% of the applicants for a certain industrial job have advanced training in computer programming. Applicants are interviewed sequentially and are selected at random from the pool. Find the probability that the first applicant having advanced in programming is found on the fifth interview.

Solution :

X: the number of applicants interviewed to obtain the first applicant with advanced training in programming. $P = 0.3$ $q = 0.7$

Geometric distribution where $f_X(x) = P(X = x) = pq^{x-1}$, $x = 1, 2, \dots$

$$f_X(5) = P(X = 5) = (0.3)(0.7)^4 = 0.07203$$

Negative Binomial distribution

Q18: If the probability is 0.40 that a child exposed to a certain contagious disease will catch it, what is the probability that the tenth child exposed to the disease will be the third to catch it.

Solution :

Negative Binomial distribution $f_X(x) = \binom{x-1}{r-1} p^r q^{x-r}$, $x = r, r+1, r+2, \dots$
 $p = 0.4$, $q = 0.6$, $r = 3$

X: # of children that they exposed to the disease until the disease catch the third child.

$$P(X = 10) = f_X(10) = \binom{9}{2} (0.4)^3 (0.6)^7 = 0.0645$$

Q19: In an assembly process, the finished items are inspected by a vision sensor, the image data is processed , and a determination is made by computer as to whether or not a unit is satisfactory. If it is assumed that 2% of the units will be rejected, then what is the probability that the thirtieth unit observed will be second rejected unit?

Solution :

Negative Binomial distribution $f_X(x) = \binom{x-1}{r-1} p^r q^{x-r}$, $x = r, r+1, r+2, \dots$
 $p = 0.02$, $q = 0.98$, $r = 2$

$$f_X(30) = P(X = 30) = \binom{29}{1} (0.02)^2 (0.98)^{28} = 0.0066$$

Poisson distribution

Q20: On average, a certain intersection results in 3 traffic accidents per month.

1. For any given month at this intersection. What is the probability that:

- Exactly 5 accidents will occur?
- Less than 3 accidents will occur?
- At least 2 accidents will occur?

Solution :

$$f(x) = \frac{e^{-\lambda} \lambda^x}{x!} ; x = 0, 1, 2, \dots$$

$\lambda = 3$ traffic accidents / month. X: # of traffic accidents in a month

a) Using the poisson distribution with $x=5$ and $\lambda = 3$, we find from table A.2 that

$$P(X = 5) = \frac{e^{-3} 3^5}{5!} = 0.1008$$

$$b) P(X < 3) = P(X \leq 2) = \sum_{x=0}^2 \frac{e^{-3} 3^x}{x!} = 0.4232$$

$$c) P(X \geq 2) = 1 - P(X < 2) = 1 - \sum_{x=0}^1 \frac{e^{-3} 3^x}{x!} = 0.8009$$

2. For any given year at this intersection. What is the probability that:

- Exactly 5 accidents will occur?
- Less than 3 accidents will occur?
- At least 2 accidents will occur?

Solution :

Y: # of traffic accidents in a year .

1 month $\rightarrow \lambda = 3$

1 year = 12 months $\rightarrow \lambda^* = 3(12) = 36$ traffic accidents /year

$$f(y) = \frac{e^{-36} 36^y}{y!} ; y = 0, 1, 2, \dots$$

$$a) P(Y = 5) = f_Y(5) = 1.16877 \times 10^{-10}$$

$$b) P(Y < 3) = P(Y \leq 2) = \sum_{y=0}^2 \frac{e^{-36} 36^y}{y!} = 1.589 \times 10^{-13}$$

$$c) P(Y \geq 2) = 1 - P(Y < 2) \approx 1$$

Q21: (hw) A secretary makes 2 errors per page, on average. What is the probability that on the next page he or she will make

- 4 or more errors?
- No errors?

Solution :

$$f(x) = \frac{e^{-2} 2^x}{x!} ; x = 0, 1, 2, \dots$$

$\lambda = 2$ error / page. X: # of error in a page

$$a) P(X \geq 4) = 1 - P(X \leq 3) = 1 - \sum_{x=0}^3 \frac{e^{-2} 2^x}{x!} = 0.1429$$

$$b) P(X = 0) = \frac{e^{-2} 2^0}{0!} = 0.1353$$

Q22: A certain area of the eastern United States is, on average, hit by 6 hurricanes a year.

Find the probability that for a given year that area will be hit by

- Fewer than 4 hurricanes.
- Anywhere from 6 to 8 hurricanes.
- Find the probability that for a given **3 months** that area will be hit by fewer than 4 hurricanes.

Solution :

$$f(x) = \frac{e^{-6} 6^x}{x!} ; x = 0, 1, 2, \dots$$

$\lambda = 6$ hurricanes/year . X: # of hit by hurricanes in a year

$$a) P(X < 4) = P(X \leq 3) = \sum_{x=0}^3 \frac{e^{-6} 6^x}{x!} = 0.1512$$

$$b) P(6 \leq X \leq 8) = \sum_{x=6}^8 \frac{e^{-6} 6^x}{x!} = 0.4015$$

$$c) 1 \text{ year} = 12 \text{ month} \rightarrow \lambda = 6$$

$$3 \text{ month} \rightarrow \lambda^* = \frac{6 \times 3}{12} = 1.5 \text{ hit by hurricanes \3 months.}$$

Y: # of hit by hurricanes in 3 months

$$f(y) = \frac{e^{-1.5} 1.5^y}{y!} ; y = 0, 1, 2, \dots$$

$$P(Y < 4) = P(Y \leq 3) = \sum_{y=0}^3 \frac{e^{-1.5} 1.5^y}{y!}$$

Q23: (hw) In a study of a drug -induced anaphylaxis among patients taking rocuronium bromide as part of their anesthesia, Laake and Rottingen found that the occurrence of anaphylaxis followed a Poisson model with =12 incidents per year in Norway .Find

1. The probability that in the next year, among patients receiving rocuronium, exactly three will experience anaphylaxis?
2. The probability that less than two patients receiving rocuronium, in the **next year** will experience anaphylaxis?
3. The probability that more than two patients receiving rocuronium, in the **next two years** will experience anaphylaxis?
4. The expected value of patients receiving rocuronium, in the **next 6 months** who will experience anaphylaxis.
5. The variance of patients receiving rocuronium, in the **next year** who will experience anaphylaxis.
6. The standard deviation of patients receiving rocuronium, in **the next year** who will experience anaphylaxis.

Solution :

Poisson distribution

X:# of patients that have anaphylaxis from medication per year .

$\lambda = 12/\text{year}$ [average of patients that have anaphylaxis from medication per year]

$$f_X(x) = \frac{e^{-\lambda} \lambda^x}{x!} ; x = 0, 1, 2, \dots$$

$$1) P(X = 3) = f_X(3) = \frac{e^{-12} (12)^3}{3!} = 0.001769533$$

$$2) P(X < 2) = P(X \leq 1) = \sum_{x=0}^1 \frac{e^{-12} (12)^x}{x!} = 0.0000799$$

$$\text{Or } P(X \leq 1) = P(X = 0) + P(X = 1) = e^{-12} \left(\frac{12^0}{0!} + \frac{12^1}{1!} \right) = 0.0000799$$

$$3) P(X > 2) = 1 - P(X \leq 2) = 1 - \sum_{x=0}^2 \frac{e^{-24} (24)^x}{x!} = 0.9999$$

$$4) \mu = E(X) = \lambda = \frac{12}{2} = 6$$

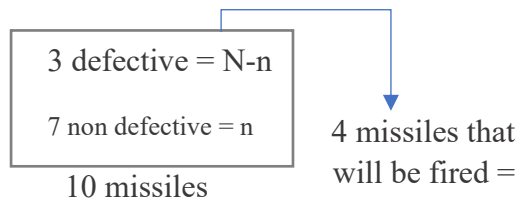
$$5) \sigma^2 = \text{var}(X) = \lambda = 12$$

$$6) \sigma = \sqrt{\text{Var}(x)} = \sqrt{12}$$

Hypergeometric distribution

Q24: From a lot of 10 missiles, 4 are selected at random and fired. If the lot contains 3 defective missiles that will not fire, what is the probability that

- All 4 will fire?
- At most 2 will not fire?



Solution :

$$f(k) = P(X = k) = \frac{\binom{n}{k} \binom{N-n}{r-k}}{\binom{N}{r}} ; k = 0, 1, \dots, \min(r, n) ; \begin{cases} N : \text{population size} . \\ n : \text{no. of success in population} . \\ r : \text{sample size} . \\ k : \text{no. of success in sample} . \end{cases}$$

- Probability that all 4 will fire

$$P(X = 4) = \frac{\binom{7}{4} \binom{3}{0}}{\binom{10}{4}} = \frac{1}{6} = 0.1667$$

- Probability that at most 2 will not fire [2 or less]

$$P(X \leq 2) = \frac{\binom{3}{2} \binom{7}{2}}{\binom{10}{4}} + \frac{\binom{3}{1} \binom{7}{3}}{\binom{10}{4}} + \frac{\binom{3}{0} \binom{7}{4}}{\binom{10}{4}} = \frac{29}{30}$$

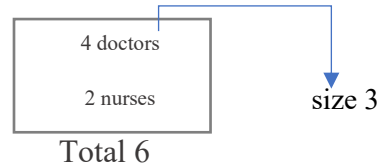
$$\text{or } P(X \leq 2) = 1 - P(3 \text{ missiles will not fire})$$

$$= 1 - P(X = 3) = 1 - \frac{\binom{3}{3}\binom{7}{1}}{\binom{10}{4}} = \frac{29}{30}$$

Q25: (hw) A random committee of size 3 is selected from 4 doctors and 2 nurses. Write a formula for the probability distribution of the random variable X representing the number of doctors on the committee. Find $P(2 \leq X \leq 3)$ $f(k) = P(X = k) = \frac{\binom{n}{k}\binom{N-n}{r-k}}{\binom{N}{r}} = \frac{\binom{2}{k}\binom{6-2}{3-k}}{\binom{6}{3}}$

Solution :

$$P(2 \leq X \leq 3) = \frac{\binom{4}{2}\binom{2}{1}}{\binom{6}{3}} + \frac{\binom{4}{3}\binom{2}{0}}{\binom{6}{3}} = \frac{4}{5}$$



Q26: A manufacturing company uses an acceptance scheme on production items before they are shipped. The plan is a two-stage one. Boxes of 25 items are readied for shipment, and a sample of 3 items is tested for defectives. If any defectives are found, the entire box is sent back for 100% screening. If no defectives are found, the box is shipped.

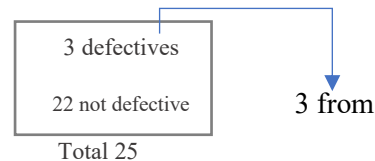
- What is the probability that a box containing 3 defectives will be shipped?
- What is the probability that a box containing only 1 defective will be sent back for screening?

Solution :

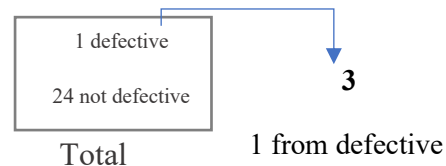
Hypergeometric distribution: $P(X = k) = \frac{\binom{n}{k}\binom{N-n}{r-k}}{\binom{N}{r}} ; k = 0, 1, \dots, \min(r, n)$

Let x: the number of defective items among the 3 items.

$$a) P(X = 0) = \frac{\binom{3}{0}\binom{22}{3}}{\binom{25}{3}} = \frac{77}{115} = 0.6696$$



$$b) P(X = 1) = \frac{\binom{1}{1}\binom{24}{2}}{\binom{25}{3}} = \frac{3}{25} = 0.12$$



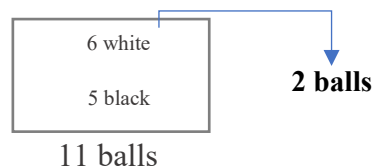
Q27: (hw) If **2** balls are randomly drawn from a bowl containing **6** white and **5** black balls, what is the probability that **one** of the drawn balls is white and the other black?

Solution :

Hypergeometric distribution: $P(X = k) = \frac{\binom{n}{k} \binom{N-n}{r-k}}{\binom{N}{r}} ; k = 0, 1, \dots, \min(r, n)$

X: the number of white balls.

$$f(1) = \frac{\binom{6}{1} \binom{5}{1}}{\binom{11}{2}} = 0.5455$$



Q28: (hw) Of 10 girls in a class, 3 have blue eyes. If **two** of the girls are chosen at random, what is the probability that

- Both have blue eyes.
- Neither have blue eyes.
- At least one has blue eyes.

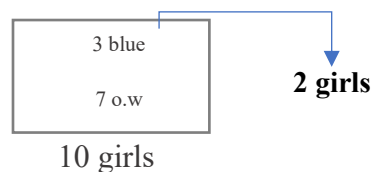
Solution :

X: the number of girls with blue eyes.

$$\text{a) } f(2) = \frac{\binom{3}{2} \binom{7}{0}}{\binom{10}{2}} = 0.06$$

$$\text{b) } f(0) = \frac{\binom{3}{0} \binom{7}{2}}{\binom{10}{2}} = 0.4667$$

$$\text{c) } P(X \geq 1) = \frac{\binom{3}{1} \binom{7}{1} + \binom{3}{2} \binom{7}{0}}{\binom{10}{2}} = 0.533$$



Functions and Transformations

Q29:

MGF Method:

Example 7.15 (Sum of two exponential r.v's).

Let X_1, X_2 are two independent random variables have the same exponential distribution with parameter θ . $f_{X_i}(x_i) = \theta e^{-\theta x_i}, x_i \geq 0$. Use the moment generating function to find the distribution of $X_1 + X_2$.

Solution

- $M_{X_i}(t) = \frac{\theta}{\theta - t}$.
- $M_U(t) = M_{X_1+X_2}(t) = M_{X_1}(t)M_{X_2}(t) = \frac{\theta}{\theta - t} \cdot \frac{\theta}{\theta - t} = \left(\frac{\theta}{\theta - t}\right)^2$.

Thus, $X_1 + X_2 \sim \text{Gamma}(2, \theta)$.

Q30:

CDF Method:

Example 7.4

Let the probability density function of a random variable X is

$$f_X(x) = \begin{cases} 2x & ; 0 < x < 1 \\ 0 & ; \text{other wise} \end{cases}$$

Use the CDF method to find the probability density function of the random variable

$$Y = 8X^3.$$

Solution

- $F_X(x) = \int_0^x 2x \, dx = x^2 \Big|_0^x = x^2$
- The rang of y : $0 < x < 1 \Rightarrow 0 < x^3 < 1 \Rightarrow 0 < 8x^3 < 8 \Rightarrow 0 < y < 8$.
- $F_Y(y) = P(Y \leq y) = P(8X^3 \leq y) = P\left(X^3 \leq \frac{y}{8}\right) = P\left(X \leq \frac{1}{2}y^{\frac{1}{3}}\right) = F_X\left(\frac{1}{2}y^{\frac{1}{3}}\right)$
 $= \left(\frac{1}{2}y^{\frac{1}{3}}\right)^2 = \frac{1}{4}y^{\frac{2}{3}}; \quad 0 < y < 8.$
- $f_Y(y) = \frac{dF_Y(y)}{dy} = \frac{2}{12}y^{-\frac{1}{3}} = \frac{y^{-\frac{1}{3}}}{6}; \quad 0 < y < 8.$

Q31:

One-to-One Method:

Example 7.1

If the r.v. X has pmf $f_X(x) = \frac{x}{15}; x = 1, 2, 3, 4, 5$. Find the pmf of the r.v. Y whrer $Y = X - 3$.

Solution

Note that $Y = g(X) = X - 3$ is a one-to-one function. Thus,

- $x = 1, 2, 3, 4, 5 \Rightarrow y = (1 - 3), (2 - 3), (3 - 3), (4 - 3), (5 - 3) = -2, -1, 0, 1, 2$.
- $Y = X - 3 \Rightarrow g^{-1}(Y) = X = Y + 3 \Rightarrow g^{-1}(y) = x = y + 3$.
- $f_Y(y) = f_X(g^{-1}(y)) = f_X(y + 3) = \frac{y+3}{15}$.

Thus,; $f_Y(y) = \frac{y+3}{15}; y = -2, -1, 0, 1, 2$.

Example 7.9

Let $X \sim \text{Exp}(\lambda)$ i.e. $f_X(x) = \lambda e^{-\lambda x}; x \geq 0$. Use the change-of-variable method to find the distribution of the random variable $Y = X^{\frac{1}{\beta}}$.

Solution

- $Y = X^{\frac{1}{\beta}} \Rightarrow X = Y^{\beta}$. Hence, $g^{-1}(y) = Y^{\beta}$.
- The rang of y : $0 \leq x < \infty \Rightarrow 0^{\frac{1}{\beta}} \leq x^{\frac{1}{\beta}} < \infty^{\frac{1}{\beta}} \Rightarrow 0 \leq y < \infty$.
- $f_Y(y) = f_X(g^{-1}(y)) \cdot \left| \frac{dg^{-1}(y)}{dy} \right| = f_X(y^{\beta}) \cdot |\beta y^{\beta-1}| = \lambda \beta y^{\beta-1} e^{-\lambda y^{\beta}}; y > 0, \beta > 0$;
i.e. $Y \sim \text{Weibull Distribution}$.

Summary of Discrete Distributions

random variable	description	density
Geometric	X is the number of independent trials needed to obtain the first success.	$f(x) = p q^{x-1} \quad x = 1, 2, \dots$
Binomial	X is the number of successes in n independent trial (with replacement).	$f(x) = \binom{n}{x} p^x q^{(n-x)} \quad , \quad x = 0, 1, 2, \dots$
Negative binomial	X is the number of trials needed to obtain r successes.	$f_X(x) = \binom{x-1}{r-1} p^r q^{x-r} \quad , \quad x = r, r+1, r+2, \dots$
Hypergeometric	X is the number of successes in r dependent trial (without replacement)	$f(k) = P(X = k) = \frac{\binom{n}{k} \binom{N-n}{r-k}}{\binom{N}{r}}$ $k = 0, 1, \dots, \min(r, n)$ N : population size . n : no. of success in population. r : sample size. k : no. of success in sample.
Poisson	X is the number of random occurrences of some phenomenon in a specified unit of space or time.	$f(x) = \frac{e^{-\lambda} \lambda^x}{x!} \quad ; \quad x = 0, 1, 2, \dots$

p the (constant) probability of success ($0 < p < 1$)

q : the (constant) probability of failure ($q = 1 - p$)

λ : the average number of occurrences of the discrete event in the continuous interval.

The Geometric distribution is a special case of the Negative Binomial distribution such that $r = 1$.

The Bernoulli distribution is a special case of the Binomial distribution such that $n = 1$.