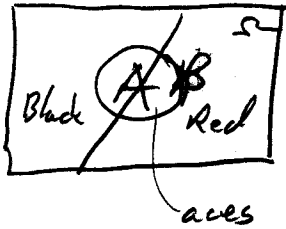


$$1. P\{\text{at least 1 head}\} = 1 - P\{\text{no heads}\} \\ = 1 - \binom{5}{0} \left(\frac{1}{3}\right)^0 \left(\frac{2}{3}\right)^5 = 0.868 \quad \underline{a)}$$

2.



$$P\{A\} = \frac{4}{52} = \frac{1}{13}$$

$$P\{B\} = \frac{26}{52} = \frac{1}{2}$$

$$P\{AB\} = \frac{2}{52} = \frac{1}{26}$$

$$P\{A \cap B\} = P\{A\}P\{B\} = \frac{1}{13} \cdot \frac{1}{2} = \frac{1}{26} \quad \underline{c)}$$

3.

$$P\{3 \leq X \leq 4\} = \sum_{k=3}^4 e^{-\lambda} \frac{(\lambda)^k}{k!}, \quad \lambda = 4 \\ = e^{-4} \sum_{k=3}^4 \frac{4^k}{k!} = (0.0183) \left(\frac{4^3}{3!} + \frac{4^4}{4!} \right) \\ = 0.3907 \quad \underline{f)}$$

4.

$E \cup F^c = \{3, 5, 6\}$. This (and many other events in the sigma-field) does not appear in a-d) f)

5.

$$P\{|X| > 2\} = 2 \int_2^{\infty} 0.5 e^{-x} dx \\ = -e^{-x} \Big|_2^{\infty} = e^{-2} = 0.135 \quad \underline{b)}$$

6.

$$Z = \left(\frac{X}{\sqrt{2}} \right) = \sqrt{2} X. \quad X=1 \rightarrow Z = \sqrt{2} \\ P\{|X| > 1\} = 1 - 2\text{erf}(\sqrt{2}) \\ = 1 - 2(0.4192) \\ = 0.162 \quad \underline{c)}$$

7. $Z = \left(\frac{X+2}{2} \right)$, $X_1 = -3 \rightarrow Z_1 = -.5$, $X_2 = -1 \rightarrow Z_2 = .5$

$$P[-3 < X < -1] = 2 \operatorname{erf}(.5) = 2(.4746) = 0.9492$$

b)

8. $P[B|A] = \frac{P[A|B]P[B]}{P[A|B]P[B] + P[A|B^c]P[B^c]}$

$$= \frac{(0.92)(0.01)}{(0.92)(0.01) + (1-0.92)(1-0.01)} = 0.104$$

a)

9. $\left(\frac{1}{3}\right)^3 = \frac{1}{27}$

e)

10. There are $3!$ possible sequences. $P[2,3,1] = \frac{1}{3!} = \frac{1}{6}$

a)

11. $k \int_0^{\infty} x e^{-4x^2} dx = 1$, $k \left[\frac{-1}{8} e^{-4x^2} \right]_0^{\infty} = 1$

$$k = 8 / (1 - 0) = 8$$

d)

12. $Z = \left(\frac{X-4.35}{0.59} \right)$, $X_1 = 4 \rightarrow Z_1 = -0.593$,
 $X_2 = 5 \rightarrow Z_2 = 1.102$,
 $P[4 < X < 5] = \operatorname{erf}(1.102) + \operatorname{erf}(0.593) = 0.59$

c)

13. $P\{B\} = 1 - F(2) = 1 - [1 - e^{-1}] = 0.368$

$$F_{X|B}(x|B) \Big|_{x=3} = \frac{P\{X \leq x, B\}}{P\{B\}} \Big|_{x=3} = \frac{F_X(3) - F_X(2)}{0.368}$$

$$= \frac{(1 - e^{-3/2}) - (1 - e^{-1})}{0.368} = 0.393 \quad b)$$

14. $E = \{ \text{Event a closed path } A \rightarrow B \text{ exists} \}$

$C = \{ \text{Event left switch is closed} \}$

$D = \{ \text{Event top switch is closed} \}$

$F = \{ \text{Event bottom switch is closed} \}$

$E = C(D \cup F), P\{E\} = P\{C\}P\{D \cup F\}$

$P\{E\} = P\{C\}(P\{D\} + P\{F\} - P\{D\}P\{F\})$

$= .9(.9 + .9 - .9^2)$

$= 0.891 \quad c)$

15. $P\{X < 0.5, Y < 0.25\} = \int_0^{0.25} \int_0^{0.5} 6e^{-2x-3y} dx dy$

$= (e^{-3y}) \Big|_0^{0.25} (e^{-2x}) \Big|_0^{0.5} =$

$= (e^{-3/4} - 1)(e^{-1} - 1) = 0.334 \quad a)$

16. $f_Y(y) = \int_{-\infty}^{\infty} (x+y)u(x)u(-x)u(y)u(-y)dx$

$= \int_0^y (x+y)u(y)u(-y)dx \quad d)$

$= (\frac{x^2}{2} + xy)u(y)u(-y) \Big|_0^y = (\frac{1}{2} + y)u(y)u(-y)$

17. $P[\text{not black}] = 1 - P[X=0 \vee X=1 \vee X=2]$
 $= 1 - P\{k=0; 7^2/24\} - P\{k=1; 7^2/24\} - P\{k=2; 7^2/24\}$
 $= 1 - \frac{3^0}{0!} e^{-3} - \frac{3}{1!} e^{-3} + \frac{3^2}{2!} e^{-3}$
 $= 0.577$ 6)

18. $P[\text{sink}] = b(2; 3, .4) + b(3; 3, .4)$
 $= \binom{3}{2} (.4)^2 (.6)^1 + \binom{3}{3} (.4)^3 (.6)^0$
 $= (3 \times .16) (.6) + (1) (.064) (1) = 0.352$ d)

19. $P[\text{Interrupt in } \leq 2 \text{ days}] = P[C \cap D] = P[C]P[D]$
 $C = \{ \text{Event top fuse fails in } \leq 2 \text{ days} \}$
 $D = \{ \text{Event bottom fuse fails in } \leq 2 \text{ days} \}$
 $P[C] = P[D] = \int_0^2 f_T(t) dt = -e^{-t/2} / 2 \Big|_0^2 = 1 - e^{-1}$
 $P[\text{Interrupt in } \leq 2 \text{ days}] = (1 - e^{-1})^2 = 0.39\%$ a)

20. $\int_0^1 \int_0^2 (ax+by) dy dx = 1$
 $(\frac{ax^2y}{2} + \frac{by^2x}{2}) \Big|_{y=0}^1 \Big|_{x=0}^2 = 1$
 $(\frac{ax^2}{2} + \frac{bx}{2}) \Big|_{x=0}^2 = 1$
 $(\frac{a(4)}{2} + \frac{b(2)}{2}) = 1, \quad 2a + b = 1$ 6)