

1. Given that discrete random variables X and Y have the joint distribution table given below, find:

$X \setminus Y$	3	4	5
1	0.1	0.1	0
3	0.2	0.2	0.1
4	0	0.1	0.2

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| (a) $P(X = 1, Y = 4)$.
(b) $P(Y > X)$. | (c) $P(X = Y)$.
(d) $P(X + Y = 7)$.
(e) The marginal distribution of X
(f) The marginal distribution of Y
(g) $P(X > 1)$.
(h) $P(Y < 5)$. | (i) $E(X)$ and $E(Y)$.
(j) $E(X + 2Y)$.
(k) $\text{var}(X)$ and $\sigma(X)$.
(l) $\text{var}(Y)$ and $\sigma(Y)$.
(m) If X, Y are independent.
(n) $\text{cov}(X, Y)$ and $\text{corr}(X, Y)$. |
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2. The continuous random variable Z has p.d.f. $p(x) = (8x - x^2)/72$ for $0 \leq x \leq 6$ and 0 for other x . Find:

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|---------------------------------|---------------------------------------|---------------------------------------|
| (a) $P(1 \leq Z \leq 4)$. | (c) $P(Z < 3)$ and $P(Z > 3)$. | (e) $E(Z)$ and $E(4Z + 5)$. |
| (b) $P(Z < 1)$ and $P(Z = 1)$. | (d) The c.d.f. (cumulative) for Z . | (f) $\text{var}(Z)$ and $\sigma(Z)$. |
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3. If the continuous random variables X and Y have joint pdf $p(x, y) = c \cdot (x + 3y)$ for $0 \leq x \leq 3$, $0 \leq y \leq 2$, find

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| (a) The value of c . | (f) $P(X = 1)$. | (k) $E(XY)$. |
| (b) $P(0 \leq X \leq 1, 0 \leq Y \leq 1)$. | (g) The marginal distribution of X | (l) $\text{var}(X)$ and $\sigma(X)$. |
| (c) $P(X < 2)$. | (h) The marginal distribution of Y | (m) $\text{var}(Y)$ and $\sigma(Y)$. |
| (d) $P(X < Y)$. | (i) $E(X)$ and $E(Y)$. | (n) If X, Y are independent. |
| (e) $P(X + Y < 2)$. | (j) $E(X^2)$ and $E(Y^2)$. | (o) $\text{cov}(X, Y)$ and $\text{corr}(X, Y)$. |
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4. Suppose $E(X) = 1$, $E(Y) = 3$, $E(X^2) = 10$, $E(Y^2) = 13$, and $E(XY) = 4$. Find:

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|-------------------|---------------------------------------|---------------------------------------|---------------------------|
| (a) $E(2X - 3)$. | (c) $E(XY + 2X^2)$. | (e) $\text{var}(Y)$ and $\sigma(Y)$. | (g) $\text{corr}(X, Y)$. |
| (b) $E(X + 2Y)$. | (d) $\text{var}(X)$ and $\sigma(X)$. | (f) $\text{cov}(X, Y)$. | (h) $\text{var}(X + Y)$. |
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5. The continuous random variable X is normally distributed with $\mu = 10$ and $\sigma = 2$. Using the values below, find:

z	-1	0	0.5	1	1.5	2	2.5	3
$P(N_{0,1} \leq z)$	0.1587	0.5	0.6915	0.8413	0.9332	0.9772	0.9938	0.9987

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|-------------------|---------------------------|-------------------|-------------------|------------------------|
| (a) $P(X < 14)$. | (b) $P(8 \leq X \leq 12)$ | (c) $P(X > 13)$. | (d) $E(2X + 5)$. | (e) $\sigma(2X + 5)$. |
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6. A coin with probability $2/3$ of landing heads is flipped 1800 times. Let Y be the random variable counting the total number of heads.

- (a) Find exact expressions for $P(Y = 1200)$ and $P(1200 \leq Y \leq 1250)$.
 - (b) Find $E(Y)$ and $\sigma(Y)$.
 - (c) Use the normal approximation with continuity correction to estimate $P(1200 \leq Y \leq 1250)$.
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7. A basketball player has a 0.8 probability of making a 1-point free throw, a 0.4 probability of making a 2-point shot, and a 0.2 probability of making a 3-point shot. All shots are independently likely to score.

- (a) If the player takes 10 2-point shots, what is the probability she scores on at least 2 shots?
 - (b) Find the expected number, and standard deviation, of total points from 100 free throws.
 - (c) Find the expected number, and standard deviation, of total points from a 3-point shot plus a 2-point shot.
 - (d) If the player takes 1000 free throws, 2000 2-point shots, and 500 3-point shots, describe the approximate distribution of the total number of points she scores.
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8. The weights of widgets are normally distributed with mean 10.05g and standard deviation 0.10g. Sample A consists of 10 widgets and sample B consists of 25 widgets.
- (a) Describe the distributions of the respective average weights of Sample A and Sample B.
 - (b) Find the probability that a random widget has weight over 10.15g.
 - (c) Find the probability that at least one widget in Sample A has weight over 10.15g.
 - (d) Find the mean and standard deviation of the total weight of Sample A.
 - (e) Find the probability that the total weight of Sample A exceeds 101g.
 - (f) Find the probability that the average weight of Sample A is less than 9.95g.
 - (g) Describe the distribution of the difference in the average weights of Sample A and Sample B.
 - (h) Find the probability that the average weight of Sample A exceeds the average of B by 0.05g or more.
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9. You wait for the Orange Line at Ruggles during rush hour: your wait time is uniformly distributed between 0min and 7min.
- (a) What is the probability that you will have to wait 5+ minutes (5 minutes or more)?
 - (b) Find the expected value and standard deviation of your wait time.
 - (c) If you take the train 75 times, describe the approximate distribution of your average wait time.
 - (d) If you take the train 75 times, estimate the probability that your average wait time exceeds 3.57 minutes.
 - (e) If you take the train 75 times, estimate the probability that you have to wait 5+ minutes at least 30 times.
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10. On average, the Green Line through Northeastern has a service interruption 3 times per week.
- (a) If X is the random variable measuring the number of times there is a service interruption in one week, what type of distribution is X , and what is its pdf?
 - (b) What is the probability that there is no service interruption this week?
 - (c) What is the probability that there are at least 5 service interruptions this week?
 - (d) What is the probability that there is at least 1 service interruption today?
 - (e) What is the probability that there are exactly 15 service interruptions within the next 30 days?
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11. You wait for the #28 bus at Ruggles during a snowstorm. Your expected wait time is 30 minutes, independent of the amount of time you have already been waiting.
- (a) If Y is the random variable measuring your wait time, what type of distribution is Y , and what is its pdf?
 - (b) Find the probability that you wait at least 30 minutes.
 - (c) Find the probability that the bus comes within the next 10 minutes.
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12. Students in Math 3081 really enjoy the course about 2% of the time¹. Assume there are 130 students in the course.
- (a) Find the exact probability that either 0 or 1 student really enjoys the course.
 - (b) An approximation to the probability in (a) can be found using a Poisson model. What is the parameter for this model, and what is the probability estimate?
 - (c) An approximation to the probability in (a) can also be found using a normal model. What are the parameters for this model, and what is the probability estimate?
 - (d) Which estimate (Poisson or normal) is more accurate? Briefly explain why you should expect this to be the case.
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¹This is false; the actual value is 0%.