

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH3280A Introductory Probability 2023-2024 Term 1
Homework Assignment 4
Due Date: 22 October, 2023

I declare that the assignment here submitted is original except for source material explicitly acknowledged, the piece of work, or a part of the piece of work has not been submitted for more than one purpose (i.e. to satisfy the requirements in two different courses) without declaration, and that the submitted soft copy with details listed in the “Submission Details” is identical to the hard copy, if any, which has been submitted. I also acknowledge that I am aware of University policy and regulations on honesty in academic work, and of the disciplinary guidelines and procedures applicable to breaches of such policy and regulations, as contained on the University website <https://www.cuhk.edu.hk/policy/academichonesty/>

It is also understood that assignments without a properly signed declaration by the student concerned will not be graded by the course teacher.

Signature

Date

General Regulations

- All assignments will be submitted and graded on CUHK Blackboard. You can view your grades and submit regrade requests here as well.
- Late assignments will receive a grade of 0.
- Write your COMPLETE name and student ID number legibly on the cover sheet (otherwise we will not take any responsibility for your assignments). Please write your answers using a black or blue pen, NOT any other color or a pencil.
- Write your solutions on A4 white paper. Please do not use any colored paper and make sure that your written solutions are a suitable size (easily read). Failure to comply with these instructions will result in a 10-point deduction.
- Show all work for full credit. In most cases, a correct answer with no supporting work will NOT receive full credit. What you write down and how you write it are the most important means of your answers getting good marks on this homework. Neatness and organization are also essential.

1. The probability density function of X , the lifetime of a certain type of electronic device (measured in hours), is given by

$$f(x) = \begin{cases} \frac{10}{x^2}, & x > 10; \\ 0, & x \leq 10. \end{cases}$$

- (a) Find $P(X > 20)$.
(b) What is the cumulative distribution function of X ?
(c) What is the probability that, of 6 such types of devices, at least 3 will function for at least 15 hours? What assumptions are you making?

In what follows, we use the round parentheses instead of the curly parentheses.

2. The density function of X is given by

$$f(x) = \begin{cases} a + bx^2, & 0 \leq x \leq 1; \\ 0, & \text{otherwise.} \end{cases}$$

If $E[X] = 0.75$, find a , b , $E[X^2]$ and $\text{Var}(X)$.

3. Suppose the cumulative distribution function of a random variable X is given by

$$F(x) = \begin{cases} 1 - (x + 1)^{-2}, & x > 0; \\ 0, & x \leq 0. \end{cases}$$

Evaluate $P(1 < X < 3)$ and $E[X]$.

4. If Y is an exponential random variable with parameter $\lambda = 3$, what is the probability that the roots of the equation:

$$4x^2 + 4xY - Y + 6 = 0$$

are real?

5. A point is chosen at random on a line segment of length L . Interpret this statement, and find the probability that the ratio of the shorter to the longer segment is less than $1/4$.
6. The annual rainfall (in inches) in a certain region is normally distributed with $\mu = 40$ and $\sigma = 4$.
(a) What is the probability that, starting with this year, it will take over 10 years before a year occurs having a rainfall of over 50 inches?
(b) What assumptions are you making?

7. Let X be a normal random variable with mean 12 and variance 4. Find the value of c such that $P(X > c) = .10$.

8. The time (in hours) required to repair a machine is an exponentially distributed random variable with parameter $\lambda = 1/2$. What is
- the probability that a repair time exceeds 2 hours?
 - the conditional probability that a repair takes at least 10 hours, given that its duration exceeds 9 hours?

9. Let X be a random variable that takes on values between 0 and k . That is, $P(0 \leq X \leq k) = 1$. Show that

$$\text{Var}(X) \leq \frac{k^2}{4}$$

Hint: one approach is to first argue that

$$E[X^2] \leq kE[X]$$

and then use this inequality to show that

$$\text{Var}(X) \leq k^2(\beta(1 - \beta))$$

where $\beta = \frac{E[X]}{k}$.

10. Let $f(x)$ denote the probability density function of a normal random variable with mean μ and variance σ^2 . Show that $\mu - \sigma$ and $\mu + \sigma$ are points of inflection of this function. That is, show that the second derivative f'' has an isolated zero and changes sign at $x = \mu - \sigma$ or $x = \mu + \sigma$.
11. Let Z be a standard normal random variable Z , and let g be a differentiable function with derivative g' . To be more precise, assume the growth rate of g at infinities are slower than exponential, e.g., g has a polynomial growth rate.
- Show that $E[g'(Z)] = E[Zg(Z)]$.
 - Show that $E[Z^{n+1}] = nE[Z^{n-1}]$.
 - Find $E[Z^4]$.
12. If X is an exponential random variable with parameter λ , and $k > 0$, show that kX is exponential with parameter λ/k .