4614/6614 Examples (Probability) Spring 2014

- 1. Golfer A misses his 6-foot putts 60% of the time and golfer B misses her 6-foot putts 40% of the time. One of the golfers is chosen at random. What is the probability that the golfer makes the 6-foot putt? If the putt is made, what is the probability that golfer B was the randomly chosen golfer that made the putt?
- 2. X has pdf $f(x) = k(x^2 x^3)$, 0 < x < 1. Find k to make this a valid pdf.
- 3. Random variable X has pdf:

Find the mean and variance of X. Find the probability that X is even. Find $\mathbb{P}(X > 2 \mid X > 0)$.

- 4. Random variable X has pdf f(x) = 2x, 0 < x < 1.
 - (a) Find the cumulative distribution function F(x).
 - (b) Find the moment generating function $M_X(t)$.
 - (c) Find the mean and variance of X.
 - (d) Find $\mathbb{P}(X > 1/2)$.
 - (e) Find the pdf of $1 X^2$.
- 5. The joint distribution of X and Y is given in the table below:

$$\begin{array}{c|cccc} & X & & \\ & 0 & 1 & \\ \hline & 0 & .1 & .3 & \\ \hline Y & 1 & .25 & .15 & \\ & 2 & .05 & .15 & \\ \end{array}$$

- (a) Find the marginals of X and Y.
- (b) Are X and Y independent? Justify.
- (c) Find the correlation of X and Y.
- 6. The length of life of an electronic component has an exponential probability density function with a mean of 1000 hours.
 - (a) Find the probability that a component lasts at least 1500 hours.
 - (b) Suppose a component has been in operation for 1000 hours. What is the probability that it will last for another 500 hours?

Also look at previous review sheets and tests!

Final Exam: Wednesday, May 7, 10:00am