

1.

- Let  $X$  be the number of lemons  $P[X \geq 2] = 1 - P[X = 0] - P[X = 1] = 1 - (0.98)^{100} - 100(0.98)^{99}(0.02) = 1 - (0.98)^{99}(2.98) \approx 0.597$

- $P[C_4 \cup C_3 \cup (C_1 \cap C_2)] = 1 - P[C_4^c \cap C_3^c \cap (C_1 \cap C_2)^c] = 1 - (1-p)^2 P[(C_1 \cap C_2)^c] = 1 - (1-p)^2 (1 - P(C_1 \cap C_2)) = 1 - (1-p)^2 (1 - p^2) = 2p - 2p^3 + p^4 = 1 - q^3(2 - q)$

Many students incorrectly used additivity and got  $p^2 + 2p$  even though the  $C_i$ 's are not disjoint (4 points).

2.

- For  $|x| \leq 1$ :  $f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy = \int_{-1}^1 \frac{9}{16}(1-x^2)(1-y^2) dy = \begin{cases} \frac{3}{4}(1-x^2), & |x| \leq 1 \\ 0, & \text{otherwise.} \end{cases}$

- $E[Z^2] = E[X^2 + Y^2] = E[X^2] + E[Y^2]$ .  $E[X^2] = \int_{-1}^1 \frac{3}{4}x^2(1-x^2) dx = (3/4)(2/3 - 2/5) = 1/5$ .

Thus  $E[Z^2] = 2/5$ .

- Note  $S_W = [-2, 2]$ . Note  $F_X(x) = \int_{-1}^x \frac{3}{4}(1-t^2) dt = \frac{3}{4}(t - \frac{1}{3}t^3)|_{-1}^x = \frac{3}{4}x - \frac{1}{4}x^3 + \frac{1}{2}$ .  
 $F_W(w) = P[W \leq w] = P[2 \max\{X, Y\} \leq w] = P[X \leq w/2, Y \leq w/2] = F_X(w/2)F_Y(w/2)$ . Thus  $f_W(w) = \frac{1}{2}f_X(w/2)F_Y(w/2) + F_X(w/2)\frac{1}{2}f_Y(w/2) = f_Y(w/2)F_X(w/2) = \begin{cases} \frac{3}{4}(1-(w/2)^2)(\frac{3}{4}(w/2) - \frac{1}{4}(w/2)^3 + \frac{1}{2}), & |w| \leq 2 \\ 0 & \text{otherwise.} \end{cases}$

3.

- Note:  $S_W = \{600, 601, \dots, 3000\}$ , but outcomes are *not* equally likely.  
 $P[W=601] = P[\{\text{roll 600 ones}\} \cap \{\text{toss 1 head and 99 tails}\}] + P[\{\text{roll 599 ones and 1 two}\} \cap \{\text{toss 100 tails}\}]$   
 $= \frac{1}{4^{600}} \cdot 600 \frac{1}{2^{600}} + 600 \frac{1}{4^{600}} \cdot \frac{1}{2^{600}} = 1200/8^{600} \approx 1.68 \cdot 10^{-539}$ .

- Let  $U_i$  be the number of dots on  $i$  roll, let  $V_i$  be one of the  $i$ th toss is heads, and 0 otherwise. Then  $W = \sum_{i=1}^{600} X_i$  where  $X_i = U_i + V_i$ .

$E[X] = E[U] + E[V] = 2.5 + 0.5 = 3$ . So  $E[W] = 600 \cdot 3 = 1800$ .

$E[U^2] = (1^2 + 2^2 + 3^2 + 4^2)/4 = 15/2$ , so  $\text{Var}\{U\} = 15/2 - (2.5)^2 = 30/4 - 25/4 = 5/4$ . *Many errors here.*

$\text{Var}\{X\} = \text{Var}\{U\} + \text{Var}\{V\} = 5/4 + 1/4 = 3/2$ . So  $\sigma_W = \sqrt{n}\sigma_X = \sqrt{600 \cdot 3/2} = 30$ .

$P[W < 1845] = P[(W - 1800)/30 < (1845 - 1800)/30] \approx 1 - Q(1.5) \approx 0.9332$ .

4.

- We need  $P[T \leq 1] = P[T_1 \leq 1, \dots, T_n \leq 1] = (1 - e^{-1})^n \leq \alpha$ . So  $n \log(1 - e^{-1}) \leq \log \alpha$  or  $n \geq \log \alpha / \log(1 - e^{-1}) \approx 6.53$ .

Thus  $n = 7$  disk drives are required.

- By independence,  $f_{X,Y}(x,y) = f_X(x)f_Y(y) = (e^{-x/2}/2)(e^{-y/3}/3)$  for  $x, y > 0$ .  
We want  $P[X < Y] = \int_{-\infty}^{\infty} \int_{-\infty}^y f_{X,Y}(x,y) dx dy = \int_0^{\infty} \int_0^y (e^{-x/2}/2)(e^{-y/3}/3) dx dy = \int_0^{\infty} (e^{-y/3}/3)(1 - e^{-y/2}) dy = 1 - \frac{1}{3} \int_0^{\infty} e^{-y^{5/6}} dy = 1 - \frac{2}{5} = 3/5$ .

If you would like more elaboration on these solutions, please come to office hours.

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|------------|-----|------|-----|
| Percentile | 25% | 50%  | 75% |
| Combined   | 35  | 52.5 | 72  |

(38 students) Scores:  
100 98 93 92 90 87 83 76  
73 71 70 66 65 64 62 60 59  
57 53 52 52 50 49 48 46 45 42 42  
35 35 35 34 31 28 26 19 19 8

end