

**MIDTERM #1**

**9 October 1995**

**[20 pts.] 1)** Prove the following statements:

- a) If  $p(A) = p(B) = p(A \cap B)$ , then  $p((A \cap B^C) \cup (B \cap A^C)) = 0$
- b) If  $p(A) = p(B) = 1$ , then  $p(A \cap B) = 1$
- c)  $p(A \cap B|C) = p(A|(B \cap C))p(B|C)$
- d) For any RV  $X$ , any  $\alpha > 0, s > 0$ ,  $P(X \geq \alpha) \leq e^{-s\alpha} E[e^{sX}]$

**[20 pts.] 2)** Box 1 contains 1000 bulbs of which 10% are defective. Box 2 contains 2000 bulbs of which 5% are defective. Two bulbs are picked from a randomly selected box.

- a) Find the probability that both bulbs are defective.
- b) Assuming both are defective, find the probability that they came from Box 1.

**[20 pts.] 3)** Random variable  $X$  has the density function

$$f_X(x) = \frac{1}{2} + \frac{1}{2}\delta\left(x - \frac{1}{4}\right), \quad |x| \leq \frac{1}{2}$$

Find the cdf, pdf, mean, and variance of  $X^2$ .

**[20 pts.] 4)** The probability that a driver will have an accident in 1 month is 0.02. Find the probability that he will have 3 accidents in 100 months.

**[20 pts.] 5)** Players #1 and #2 roll dice alternatively starting with Player #1. The player who rolls eleven first wins. Find the probability that #1 wins.

**NOTE:** A Poisson RV has pmf  $P_k = \frac{\alpha^k}{k!} e^{-\alpha}$ ,  $k = 0, 1, \dots$