

6.30 X : Jill's score Y : Jack's score, $X \sim N(170, 20^2)$, $Y \sim N(160, 15^2)$

$$(a) P(Y > X) = P(Y - X > 0) \quad \begin{matrix} Y-X \\ \hline X-Y \end{matrix} \sim N(-10, 15^2 + 20^2)$$

$$= P\left(\frac{(Y-X) - (-10)}{\sqrt{15^2 + 20^2}} > \frac{0 - (-10)}{\sqrt{15^2 + 20^2}}\right)$$

$$= P(Z > 0.4)$$

$$= 1 - P(Z \leq 0.4)$$

$$= \boxed{0.3446}$$

$$(b) P(X+Y > 350) = P\left(\frac{X+Y-330}{\sqrt{15^2+20^2}} > \frac{350-330}{\sqrt{15^2+20^2}}\right) \quad X+Y \sim N(330, 15^2+20^2)$$

$$= P(Z > 0.8)$$

$$= 1 - P(Z \leq 0.8)$$

$$= \boxed{0.2119}$$

6.32 $\lambda = \bar{X} = 0.2 \times 10 = 2$ X : # of typos $X \sim \text{poisson}(2)$

$$(a) P(X=0) = \frac{e^{-\lambda} \lambda^i}{i!} = \frac{e^{-2} \lambda^0}{0!} = \boxed{e^{-2}}$$

$$(b) P(X \geq 2) = 1 - P(X=1) - P(X=0)$$

$$= 1 - \frac{e^{-2} (2)^1}{1!} - e^{-2}$$

$$= \boxed{1 - 3e^{-2}}$$

6-34 This is the sum of independent geometric random variables problem

$$P_1 = 0.3 \quad q_1 = 0.7, \quad P_2 = 0.4, \quad q_2 = 0.6$$

$$P(S_2 = k) = P_2 q_2^{k-1} \frac{P_1}{P_1 - P_2} + P_1 q_1^{k-1} \frac{P_2}{P_2 - P_1}$$

$$P(S_2 > 12) = P(S_2 = 13) + P(S_2 = 14) + \dots$$

$$= P_2 q_2^{13-1} \frac{P_1}{P_1 - P_2} + \frac{P_1 q_1^{13-1}}{1} \cdot \frac{P_2}{P_2 - P_1} + \frac{P_2 q_2^{14-1}}{1} \cdot \frac{P_1}{P_1 - P_2} + P_1 q_1^{14-1} \frac{P_2}{P_2 - P_1} + \dots$$

$$= \frac{P_2 q_2^{12} \frac{P_1}{P_1 - P_2} (1 - q_2^N)}{1 - q_2} + \frac{P_1 q_1^{12} \frac{P_2}{P_2 - P_1} (1 - q_1^N)}{1 - q_1}, \quad (N \rightarrow \infty)$$

$$= \frac{P_2 q_2^{12}}{1 - q_2} \cdot \frac{P_1}{P_1 - P_2} + \frac{P_1 q_1^{12}}{1 - q_1} \cdot \frac{P_2}{P_2 - P_1}$$

$$= 0.6^{12} \cdot \frac{0.3}{0.3 - 0.4} + \frac{0.7^{12}}{0.4 - 0.3}$$

$$= \boxed{4 \cdot 0.7^{12} - 3 \cdot 0.6^{12}}$$

6-38

$$(a) P(X=j, Y=i) = \frac{1}{5} \cdot \frac{1}{j}, \quad j=1, \dots, 5, \quad i=1, \dots, j$$

choose X from $\{1, \dots, 5\}$
choose Y from $\{1, \dots, X\}$

$$(b) P(X=j | Y=i) = \frac{P(X=j, Y=i)}{P(Y=i)}$$

$$P(Y=5) = \frac{1}{5} \cdot \frac{1}{5}$$

$$P(Y=4) = \frac{1}{5} + \frac{1}{4} \cdot \frac{1}{5}$$

$$P(Y=3) = \frac{1}{5} + \frac{1}{4} + \frac{1}{3} \cdot \frac{1}{5}$$

$$P(Y=2) = \frac{1}{5} + \frac{1}{4} + \frac{1}{3} + \frac{1}{2} \cdot \frac{1}{5}$$

$$P(Y=1) = \frac{1}{5} + \frac{1}{4} + \frac{1}{3} + \frac{1}{2} + \frac{1}{1} \cdot \frac{1}{5}$$

$$\text{so } P(Y=i) = \sum_{k=i}^5 \frac{1}{5k}$$

$$P(X=j | Y=i) = \frac{\frac{1}{5j}}{\sum_{k=i}^5 \frac{1}{5k}}$$

$$6.38 (c) P(X=j) = \frac{1}{5}$$

$$P(X=j) \cdot P(Y=i) = \frac{1}{5} \cdot \sum_{k=1}^5 \frac{1}{5k} \neq P(X=j, Y=i)$$

so X and Y are not independent.

6.40.

$$(a) P(Y=1) = \frac{1}{8} + \frac{1}{8} = \frac{1}{4}$$

$$P(Y=2) = \frac{1}{4} + \frac{1}{2} = \frac{3}{4}$$

$$P(X=1 | Y=1) = \frac{P(X=1, Y=1)}{P(Y=1)}$$

$$= \frac{P(1,1)}{P(Y=1)}$$

$$= \frac{\frac{1}{8}}{\frac{1}{4}}$$

$$= \frac{\cancel{\frac{1}{8}} \cdot \frac{1}{2}}{\cancel{\frac{1}{4}}}$$

$$P(X=1 | Y=2) = \frac{P(1,2)}{P(Y=2)}$$

$$= \frac{1/4}{3/4}$$

$$= \frac{1}{3}$$

$$P(X=2 | Y=1) = \frac{P(2,1)}{P(Y=1)} = \frac{1/8}{1/4} = \frac{1}{2}$$

$$P(X=2 | Y=2) = \frac{P(2,2)}{P(Y=2)} = \frac{1/2}{3/4} = \frac{2}{3}$$

$$(b) P(X=1) = \frac{1}{8} + \frac{1}{4} = \frac{3}{8}, P(X=2) = \frac{1}{8} + \frac{1}{2} = \frac{5}{8}$$

$P(1,1) \neq \frac{1}{4} \cdot \frac{3}{8} = P(Y=1) \cdot P(X=1)$, similarly, $P(X=j, Y=i) \neq P(X=j) \cdot P(Y=i)$
 so X and Y are not independent.

$$6.40 (c)$$

$$X \in \{1, 2\}$$

$$Y \in \{1, 2\}$$

$$XY \in \{1, 2, 4\}$$

$$(1,1) \quad (1,2) \quad (2,2) \\ (2,1)$$

$$X+Y \in \{2, 3, 4\}$$

$$(1,1) \quad (1,2) \quad (2,2) \\ (2,1)$$

$$X/Y \in \{1, \frac{1}{2}, 2\}$$

$$(1,1) \quad (1,2) \quad (2,1) \\ (2,2)$$

$$P(XY \leq 3) = 1 - P(XY > 3)$$

$$= 1 - P(XY = 4)$$

$$= 1 - P(2, 2)$$

$$= 1 - \frac{1}{2}$$

$$= \boxed{\frac{1}{2}}$$

$$P(X+Y > 2) = 1 - P(X+Y \leq 2)$$

$$= 1 - P(X+Y = 2)$$

$$= 1 - P(1, 1)$$

$$= 1 - \frac{1}{8}$$

$$= \boxed{\frac{7}{8}}$$

$$P(X/Y > 1) = 1 - P(X/Y \leq 1)$$

$$= 1 - P(X/Y = 1) - P(X/Y = \frac{1}{2})$$

$$= 1 - P(1, 1) - P(1, 2) - P(1, 2)$$

$$= P(2, 1)$$

$$= \boxed{\frac{1}{8}}$$