

1) POISSON DIST. APPLIES $f(x) = \frac{e^{-\lambda} \lambda^x}{x!}$; $x=0,1,2,\dots$

X_1 = NO. CARS ARRIVE AT ENTRANCE 1 $\lambda=3$

X_2 = NO. CARS ARRIVE AT ENTRANCE 2 $\lambda=4$

$$P(\text{TOTAL 3 CARS ENTER}) = P(X_1=3, X_2=0) + P(X_1=2, X_2=1) \\ + P(X_1=1, X_2=2) + P(X_1=0, X_2=3)$$

BY INDEP.

$$= P(X_1=3)P(X_2=0) + P(X_1=2)P(X_2=1) + P(X_1=1)P(X_2=2) + \\ P(X_1=0)P(X_2=3)$$

$$= \frac{e^{-3} 3^3}{3!} \times \frac{e^{-4} 4^0}{0!} + \frac{e^{-3} 3^2}{2!} \times \frac{e^{-4} 4^1}{1!} + \frac{e^{-3} 3^1}{1!} \times \frac{e^{-4} 4^2}{2!} + \frac{e^{-3} 3^0}{0!} \times \frac{e^{-4} 4^3}{3!}$$

$$= e^{-7} \left(\frac{27}{6} \right) + e^{-7} (18) + e^{-7} (24) + e^{-7} \left(\frac{64}{6} \right) = \boxed{.05213}$$

2) GEOMETRIC DIST. APPLIES $f(x) = q^{x-1} p$; $x=1,2,3,\dots$

X = NO. OF TRIAL ON WHICH
1ST ERROR OCCURS

$$p = .13$$

$$\textcircled{a} P(X=3) = q^{3-1} p = (.87)^2 (.13) = \boxed{.0984}$$

$$\textcircled{b} P(X \geq 3) = 1 - P(X < 3) = 1 - (P(X=1) + P(X=2))$$

$$= 1 - (q^0 p + q^1 p) = 1 - (.13 + (.87)(.13))$$

$$= \boxed{.7569}$$

3) EXP. DIST. APPLIES $f(x) = \begin{cases} 1/1500 e^{-x/1500} & x \geq 0 \\ 0 & \text{o.w.} \end{cases}$
 $\mu = 1500$ $X = \text{LENGTH OF BUB LIFE}$

$$\textcircled{a} P(X > 1000) = 1 - P(X \leq 1000) = 1 - \int_{1500}^{1000} \frac{1}{1500} e^{-x/1500} dx$$

$$= 1 - \left(-e^{-x/1500} \Big|_0^{1000} \right) = 1 + e^{-1000/1500} - 1 = e^{-1000/1500}$$

$$= \textcircled{.5134}$$

\textcircled{b} FIND m SUCH THAT $\int_0^m \frac{1}{1500} e^{-x/1500} dx = 0.5$
 (MEAN)

$$-e^{-x/1500} \Big|_0^m = 0.5 \Rightarrow -e^{-m/1500} + 1 = 0.5$$

$$\Rightarrow e^{-m/1500} = 0.5 \Rightarrow -\frac{m}{1500} = \ln(0.5)$$

$$m = -1500 \ln(0.5) = 1039.72$$

4) $X_i \sim \text{POISSON}$ $f(x_i) = \frac{e^{-\lambda} \lambda^{x_i}}{x_i!}$ WRITE LOG-LIKELIHOOD FUNCTION

$$L(\lambda) = \prod_{i=1}^n f(x_i) = \prod_{i=1}^n \frac{e^{-\lambda} \lambda^{x_i}}{x_i!} = \frac{(e^{-\lambda})^n (\lambda)^{x_1 + x_2 + \dots + x_n}}{\left(\prod_{i=1}^n x_i! \right)}$$

$$l(\lambda) = \ln(L(\lambda)) = -n\lambda + \left(\sum_{i=1}^n x_i \right) \ln \lambda - \ln \left(\prod_{i=1}^n x_i! \right)$$

$$\frac{dl}{d\lambda} = -n + \frac{\left(\sum_{i=1}^n x_i \right)}{\lambda} = 0 \Rightarrow \lambda = \frac{\left(\sum_{i=1}^n x_i \right)}{n} = \frac{n\bar{x}}{n} = \bar{x}$$

$$\frac{d^2l}{d\lambda^2} = \left(\sum_{i=1}^n x_i \right) (-\lambda^{-2}) = -\frac{n\bar{x}}{\lambda^2} \Big|_{\text{EVAL @ } \lambda = \bar{x}}$$

$$= -\frac{n\bar{x}}{\bar{x}^2} = -\frac{n}{\bar{x}} < 0 \quad \text{SO IT IS A MAX!}$$

$$\begin{aligned}
 5) \quad a) \quad P(X < .25) &= \int_0^{.25} 30y^2(1-y)^2 dy = \int_0^{.25} 30y^2(1-2y+y^2) dy \\
 &= 30 \int_0^{.25} (y^2 - 2y^3 + y^4) dy = 30 \left(\frac{y^3}{3} - \frac{y^4}{2} + \frac{y^5}{5} \right) \Big|_0^{.25} \\
 &= 30y^3 \left(\frac{1}{3} - \frac{y}{2} + \frac{y^2}{5} \right) = 30(.25)^3 \left(\frac{1}{3} - \frac{1}{8} + \frac{1}{80} \right) = .1035
 \end{aligned}$$

⑥ USE BINOMIAL DIST $p = .1035$
 $X = \text{NO. REPEW CONSECUTIVE HEART FAILURE}$

$$\begin{aligned}
 P(X < 2) &= P(X=0) + P(X=1) \\
 &= \binom{10}{0} (.1035)^0 (.8965)^{10} + \binom{10}{1} (.1035)^1 (.8965)^9 \\
 &= (.8965)^9 (.8965 + .1035 \times 10) = .7225
 \end{aligned}$$