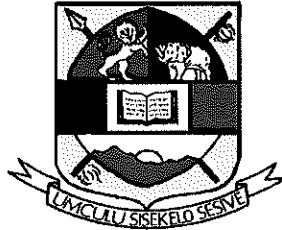


**UNIVERSITY OF ESWATINI**



**RESIT EXAMINATION PAPER 2018**

**TITLE OF PAPER : PROBABILITY AND STATISTICS**

**COURSE CODE : EEE 301**

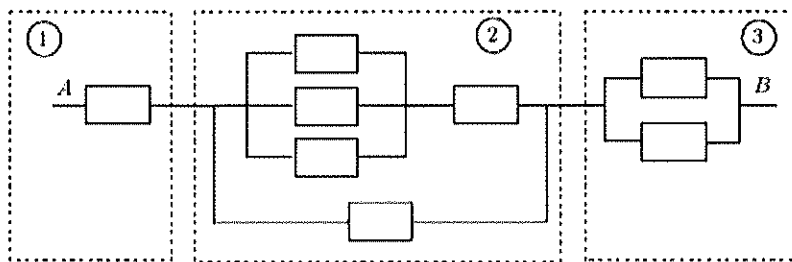
**TIME ALLOWED : 3 HOURS**

**INSTRUCTIONS : ANSWER ANY FIVE QUESTIONS.**

**REQUIREMENTS : SCIENTIFIC CALCULATOR AND  
STATISTICAL TABLES**

### Question 1

- a) An electrical system consists of identical components that are operational with probability  $p$ , independently of other components. The components are connected in three subsystems as shown below. The system is operational if there is a path that starts at point A, ends at point B, and consists of operational components. This is the same as requiring that all three subsystems are operational. What are the probabilities that the three subsystems, as well as the entire system are operational?



(10 Marks)

- b) A power utility can supply electricity to a city from  $n$  different power plants. Power plant  $i$  fails with probability  $p_i$ , independently of the others.
- i. Suppose that any one plant can produce enough electricity to supply the entire city. What is the probability that the city will experience a black-out?
  - ii. Suppose that two power plants are necessary to keep the city from a black-out. Find the probability that the city will experience a black-out.

(10 Marks)

### Question 2

- a) Show the following generalizations of the formula

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

- (i) Let A, B, and C be events. Then,

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C)$$

- b) In the case of  $n$  events  $A_1, A_2, \dots, A_n$ , show that

$$P(A_1 \cap A_2 \cap \dots \cap A_n) \geq P(A_1) + P(A_2) + \dots + P(A_n) - (n - 1).$$

(7 Marks)

- c) Show the identity

$$P(A|B) = P(C|B)P(A|B \cap C) + P(C^c|B)P(A|B \cap C^c)$$

Assuming all the conditioning events have positive probability.

(6 Marks)

### Question 3

- (a) A space craft has 100,000 components ( $n \rightarrow \infty$ ). The probability of any one component being defective is  $2 \times 10^{-5}$  ( $p \rightarrow 0$ ). The mission will be in danger if five or more components become defective. Find the probability of such an event.

(10 Marks)

- (b) A manufacturer checks for contamination on their storage disks. The mean value is 0.1 contaminants per square centimetre, with a disk surface of 100 square centimetres. What is the probability of five or more contaminants on the disks?

(10 Marks)

### Question 4

Let  $S = 2(1 - 0.005T)^{1.2}$ , Assume T is random variable with pdf

$$f_X(x) = 3000t^{-4}, t \geq 10$$

Find the population mean and variance of the S.

### Question 5

Let X and Y be two continuous random variables with the joint density function

$$f(x, y) = (x + y), 0 \leq x \leq 1 \text{ and } 0 \leq y \leq 1$$

- a) Are the random variables X and Y independent? Justify your answer.

(10 marks)

- b) Compute the numerical value of  $P(Y \geq \frac{1}{2}; X \leq \frac{1}{2})$ .

(10 Marks)

### Question 6

A random vector (X, Y) has joint pdf, given by

$$f(x, y) = 2e^{-x-2y}, x > 0, y > 0$$

- a) Calculate  $E[XY]$ .

(6Marks)

b) Calculate the covariance of  $X + Y$  and  $X - Y$ .

(14 Marks)

**Question 7**

A company manufacturing pacemakers is testing a new electrode. The electrodes must adhere to a silicone substrate for at least 20 years. The company is going to test the hypothesis that the mean adherence time is 20 years vs. the alternative that it is less than 20 years at the significance level  $\alpha = 0.05$ . The experiment will be conducted with a sample of 25 volunteers. Assume that the population distribution for the adherence time is approximately normally distributed.

The average adherence time for the pacemakers in the 25 volunteers is found to be 18.8 years and the standard deviation of the sample is found to be 3 years.

a) Is the null hypothesis rejected?

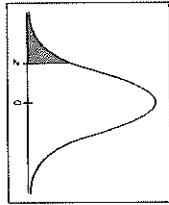
(10 Marks)

b) If the company wants to decrease the probability of making a type I error without increasing the sample size, should the critical value be increased or decreased? Justify your answer.

(5 Marks)

c) Find the 95% confidence interval for the population variance  $\sigma^2$ .

(5 Marks)



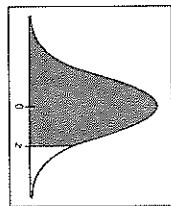
The table entry for z is the area to the left of z.

TABLE 5 Area of a Standard Normal Distribution

(a) Table of Areas to the Left of z

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
-3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
-3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
-3.2	.0007	.0007	.0006	.0006	.0006	.0005	.0005	.0005	.0005	.0005
-3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.0007
-3.0	.0013	.0013	.0013	.0012	.0012	.0011	.0011	.0011	.0010	.0010
-2.9	.0019	.0018	.0018	.0017	.0016	.0016	.0015	.0015	.0014	.0014
-2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
-2.7	.0033	.0032	.0031	.0030	.0030	.0029	.0028	.0028	.0027	.0026
-2.6	.0041	.0040	.0039	.0038	.0038	.0037	.0036	.0036	.0035	.0034
-2.5	.0050	.0049	.0048	.0047	.0047	.0046	.0045	.0045	.0044	.0043
-2.4	.0060	.0059	.0058	.0057	.0056	.0056	.0055	.0054	.0054	.0053
-2.3	.0070	.0069	.0068	.0067	.0066	.0066	.0065	.0064	.0064	.0063
-2.2	.0080	.0079	.0078	.0077	.0076	.0076	.0075	.0074	.0074	.0073
-2.1	.0090	.0089	.0088	.0087	.0086	.0086	.0085	.0084	.0084	.0083
-2.0	.0100	.0099	.0098	.0097	.0096	.0096	.0095	.0094	.0094	.0093
-1.9	.0109	.0108	.0107	.0106	.0105	.0105	.0104	.0103	.0103	.0102
-1.8	.0119	.0118	.0117	.0116	.0115	.0115	.0114	.0113	.0113	.0112
-1.7	.0129	.0128	.0127	.0126	.0125	.0125	.0124	.0123	.0123	.0122
-1.6	.0139	.0138	.0137	.0136	.0135	.0135	.0134	.0133	.0133	.0132
-1.5	.0149	.0148	.0147	.0146	.0145	.0145	.0144	.0143	.0143	.0142
-1.4	.0159	.0158	.0157	.0156	.0155	.0155	.0154	.0153	.0153	.0152
-1.3	.0169	.0168	.0167	.0166	.0165	.0165	.0164	.0163	.0163	.0162
-1.2	.0179	.0178	.0177	.0176	.0175	.0175	.0174	.0173	.0173	.0172
-1.1	.0189	.0188	.0187	.0186	.0185	.0185	.0184	.0183	.0183	.0182
-1.0	.0199	.0198	.0197	.0196	.0195	.0195	.0194	.0193	.0193	.0192
-0.9	.0209	.0208	.0207	.0206	.0205	.0205	.0204	.0203	.0203	.0202
-0.8	.0219	.0218	.0217	.0216	.0215	.0215	.0214	.0213	.0213	.0212
-0.7	.0229	.0228	.0227	.0226	.0225	.0225	.0224	.0223	.0223	.0222
-0.6	.0239	.0238	.0237	.0236	.0235	.0235	.0234	.0233	.0233	.0232
-0.5	.0249	.0248	.0247	.0246	.0245	.0245	.0244	.0243	.0243	.0242
-0.4	.0259	.0258	.0257	.0256	.0255	.0255	.0254	.0253	.0253	.0252
-0.3	.0269	.0268	.0267	.0266	.0265	.0265	.0264	.0263	.0263	.0262
-0.2	.0279	.0278	.0277	.0276	.0275	.0275	.0274	.0273	.0273	.0272
-0.1	.0289	.0288	.0287	.0286	.0285	.0285	.0284	.0283	.0283	.0282
0.0	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000

For values of z less than -3.4, use 0.000 to approximate the area.



The table entry for z is the area to the left of z.

TABLE 5(a) continued

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8868	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9685	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9958	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

For z values greater than 3.4, use 1.000 to approximate the area.

TABLE 5 continued

(b) Confidence Interval

Level of Confidence c	Critical Value z <sub>c</sub>
0.70, or 70%	1.04
0.75, or 75%	1.15
0.80, or 80%	1.28
0.85, or 85%	1.44
0.90, or 90%	1.645
0.95, or 95%	1.96
0.98, or 98%	2.33
0.99, or 99%	2.58

TABLE 5 continued

(c) Hypothesis Testing: Critical Values z<sub>α</sub>

Level of Significance	α = 0.05	α = 0.01
Critical value z <sub>α</sub> for a left-tailed test	-1.645	-2.33
Critical value z <sub>α</sub> for a right-tailed test	1.645	2.33
Critical values ±z <sub>α/2</sub> for a two-tailed test	±1.96	±2.58



TABLE 8 Critical Values For F Distribution

Right-tail area	Degrees of freedom numerator, d.f. <sub>1</sub>								
	1	2	3	4	5	6	7	8	9
0.100	39.86	49.50	53.69	55.83	57.24	58.20	58.91	59.44	59.86
0.050	161.45	199.50	215.71	224.58	230.16	233.99	236.27	238.08	240.54
0.025	647.79	798.50	864.16	899.58	921.05	931.11	940.22	948.66	956.28
0.010	4052.2	4999.5	5403.4	5624.6	5764.0	5859.0	5928.4	5981.1	6022.5
0.001	403284	500000	540379	562500	576405	585937	592873	598144	602284
0.100	8.53	9.00	9.15	9.24	9.29	9.33	9.35	9.37	9.38
0.050	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
0.025	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39
0.010	98.50	99.00	99.17	99.25	99.30	99.33	99.35	99.37	99.39
0.001	998.50	999.00	999.17	999.25	999.30	999.33	999.35	999.37	999.39
0.100	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24
0.050	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
0.025	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47
0.010	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35
0.001	167.03	148.50	141.11	137.10	134.58	132.85	131.58	130.62	129.86
0.100	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94
0.050	7.71	6.94	6.59	6.39	6.28	6.16	6.09	6.04	6.00
0.025	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90
0.010	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66
0.001	74.14	61.25	56.18	53.64	51.71	50.53	49.66	49.00	48.47
0.100	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32
0.050	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
0.025	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68
0.010	16.26	13.27	12.05	11.39	10.97	10.67	10.46	10.29	10.16
0.001	47.18	37.12	33.20	31.09	29.75	28.63	28.16	27.65	27.24
0.100	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96
0.050	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
0.025	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52
0.010	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98
0.001	35.51	27.00	23.70	21.92	20.80	20.03	19.46	19.03	18.69
0.100	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72
0.050	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
0.025	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82
0.010	12.25	9.35	8.45	7.85	7.46	7.19	6.99	6.86	6.72
0.001	29.25	21.69	18.77	17.20	16.21	15.52	15.02	14.63	14.33
0.100	3.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56
0.050	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
0.025	7.37	6.08	5.42	5.05	4.82	4.65	4.53	4.43	4.36
0.010	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91
0.001	25.41	18.49	15.83	14.39	13.48	12.86	12.40	12.05	11.77

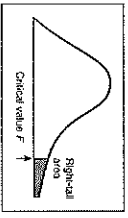


TABLE 8 continued

Right-tail area	Degrees of freedom numerator, d.f. <sub>1</sub>											
	10	12	15	20	25	30	40	50	60	120	1000	
0.100	60.19	60.71	61.22	61.74	62.05	62.26	62.35	62.69	62.79	63.05	63.30	
0.050	201.88	243.91	265.95	286.01	299.26	299.10	291.14	251.77	252.20	253.25	254.19	
0.025	968.63	976.71	984.87	993.10	998.08	1001.4	1005.6	1008.1	1009.8	1010.4	1012.7	
0.010	6055.8	6106.3	6157.3	6208.7	6239.8	6260.6	6286.8	6302.5	6313.0	6339.4	6362.7	
0.001	605528	610668	615764	620908	624017	626099	628712	630285	631377	633972	636301	
0.100	9.38	9.41	9.42	9.44	9.45	9.46	9.47	9.47	9.48	9.48	9.49	
0.050	19.40	19.41	19.43	19.45	19.46	19.46	19.47	19.48	19.48	19.49	19.49	
0.025	39.40	39.41	39.43	39.45	39.46	39.46	39.47	39.48	39.48	39.49	39.50	
0.010	99.40	99.42	99.43	99.45	99.46	99.47	99.47	99.48	99.48	99.49	99.50	
0.001	999.40	999.42	999.43	999.45	999.46	999.47	999.47	999.48	999.48	999.49	999.50	
0.100	5.23	5.22	5.20	5.18	5.17	5.17	5.16	5.15	5.15	5.14	5.13	
0.050	8.79	8.74	8.70	8.66	8.65	8.62	8.59	8.58	8.57	8.55	8.53	
0.025	14.62	14.34	14.25	14.17	14.12	14.08	14.04	14.01	13.99	13.95	13.91	
0.010	27.22	27.05	26.87	26.69	26.58	26.50	26.41	26.33	26.32	26.32	26.34	
0.001	129.25	128.32	127.37	126.42	125.84	125.65	124.56	124.65	124.47	123.97	123.53	
0.100	3.92	3.90	3.87	3.84	3.83	3.82	3.80	3.80	3.79	3.78	3.76	
0.050	5.96	5.91	5.85	5.80	5.77	5.75	5.72	5.70	5.69	5.65	5.63	
0.025	8.84	8.75	8.66	8.56	8.50	8.46	8.41	8.38	8.36	8.31	8.26	
0.010	14.55	14.37	14.20	14.02	13.91	13.84	13.75	13.69	13.65	13.56	13.47	
0.001	48.05	47.41	46.76	46.10	45.70	45.43	45.09	44.88	44.75	44.40	44.09	
0.100	3.90	3.27	3.24	3.21	3.19	3.17	3.16	3.15	3.14	3.12	3.11	
0.050	4.74	4.68	4.62	4.56	4.52	4.50	4.46	4.44	4.43	4.40	4.37	
0.025	6.62	6.52	6.43	6.33	6.27	6.23	6.18	6.14	6.12	6.07	6.02	
0.010	10.05	9.89	9.72	9.55	9.45	9.38	9.29	9.24	9.20	9.11	9.03	
0.001	36.92	26.42	25.91	25.39	25.08	24.87	24.60	24.44	24.33	24.06	23.82	
0.100	2.94	2.90	2.87	2.84	2.81	2.80	2.78	2.77	2.76	2.74	2.72	
0.050	4.06	4.00	3.94	3.87	3.83	3.81	3.80	3.77	3.74	3.70	3.67	
0.025	5.46	5.37	5.27	5.17	5.11	5.07	5.01	4.98	4.96	4.90	4.85	
0.010	7.87	7.72	7.55	7.40	7.29	7.23	7.14	7.09	7.06	6.97	6.89	
0.001	18.41	17.99	17.56	17.12	16.85	16.67	16.44	16.31	16.21	15.98	15.77	
0.100	2.70	2.67	2.65	2.63	2.62	2.59	2.54	2.52	2.51	2.49	2.47	
0.050	3.64	3.57	3.51	3.44	3.40	3.38	3.34	3.32	3.30	3.27	3.23	
0.025	4.76	4.67	4.57	4.47	4.40	4.35	4.31	4.28	4.25	4.20	4.15	
0.010	6.82	6.47	6.31	6.16	6.06	5.99	5.91	5.86	5.82	5.74	5.66	
0.001	14.08	13.71	13.32	12.93	12.69	12.53	12.33	12.20	12.12	11.91	11.72	
0.100	2.54	2.50	2.46	2.42	2.40	2.38	2.36	2.34	2.32	2.30	2.29	
0.050	3.35	3.28	3.22	3.15	3.11	3.08	3.04	3.02	3.01	2.97	2.93	
0.025	4.30	4.20	4.10	4.00	3.94	3.89	3.84	3.81	3.78	3.73	3.68	
0.010	5.81	5.67	5.52	5.36	5.28	5.20	5.12	5.07	5.03	4.95	4.87	
0.001	11.54	11.19	10.84	10.48	10.26	10.11	9.92	9.80	9.73	9.53	9.36	