

**UNIVERSITY OF SWAZILAND**



**MAIN EXAMINATION PAPER 2011**

**TITLE OF PAPER : PROBABILITY THEORY**

**COURSE CODE : ST 201**

**TIME ALLOWED : THREE (3) HOURS**

**INSTRUCTIONS : ANSWER ANY FIVE QUESTIONS.**

**REQUIREMENTS : SCIENTIFIC CALCULATOR AND  
STATISTICAL TABLES.**

### Question 1

A Personal Identification Number (PIN) consists of four digits in order, each of which may be any one of 0, 1, 2, ..., 9.

a) Find the number of PINs satisfying each of the following requirements.

- (i) All four digits are different.
- (ii) There are exactly three different digits.
- (iii) There are two different digits, each of which occurs twice.
- (iv) There are exactly three digits the same.

(9 Marks)

b) Two PINs are chosen independently and at random, and you are given that each PIN consists of four different digits. Let  $X$  be the random variable denoting the number of digits that the two PINs have in common.

(i) Explain clearly why  $P(X = k) = \frac{\binom{4}{k} \binom{6}{4-k}}{\binom{10}{4}}$ , for  $k = 0, 1, 2, 3, 4$ .

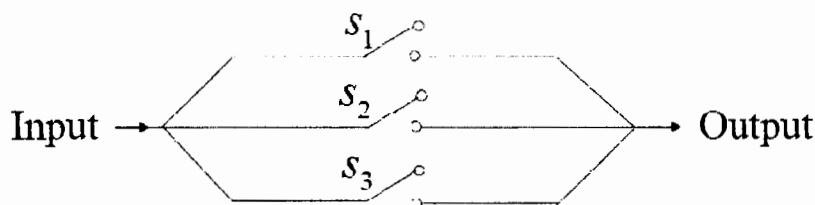
(4 Marks)

(ii) Hence write down the values of the probability mass function of  $X$ , and find its mean and variance.

(7 Marks)

### Question 2

Three switches connected in parallel operate independently. Each switch remains closed with probability  $p$ .



(a) Find the probability of receiving an input signal at the output.

(10 Marks)

(b) Find the probability that switch  $S_1$  is open given that an input signal is received at the output.

(10 Marks)

### Question 3

- (a) The random variable  $X$  has the binomial distribution with probability mass function

$$P(X = x) = \binom{2}{x} p^x (1-p)^{2-x}, \quad x = 0, 1, 2; \quad 0 < p < 1.$$

Write down  $E(X)$ ,  $\text{Var}(X)$  and  $P(X = 2)$  in terms of the parameter  $p$ . Also find  $P(X = 0 | X < 2)$  and  $P(X = 1 | X < 2)$ , simplifying your answers as far as possible.

(12 Marks)

- (b) The random variable  $T$  follows the exponential distribution with rate parameter  $\lambda$ , with the probability density function (pdf) of  $T$  given by

$$f_T(t) = \lambda e^{-\lambda t}, \quad t > 0, \quad \lambda > 0.$$

Obtain the cumulative distribution function (cdf)  $F_T(t)$  of  $T$ , and Show that

$$P(a < T \leq b) = e^{-\lambda a} - e^{-\lambda b}.$$

(8 Marks)

### Question 4

Flaws in lengths of fibre optic cable made by Company A occur in a Poisson process at rate  $\lambda_A$  per metre length, so that the number of flaws  $X$  in a length of 1 metre of rope has the Poisson probability mass function

$$P(X = x) = \frac{\exp(-\lambda_A l) \cdot (\lambda_A l)^x}{x!}, \quad x = 0, 1, 2, \dots; \quad \lambda_A > 0.$$

- (a) Find the probability that there are (i) no flaws, (ii) more than 2 flaws, in a 1000-metre length of rope made by company A, given that  $\lambda_A = 0.002$ .  
(4 Marks)
- (b) Company B makes similar cable, indistinguishable in appearance from that made by Company A, in which flaws occur in a Poisson process at rate  $\lambda_B = 0.003$  per metre. A communications system is installed with 100 metres of rope from Company A and 100 metres of rope from Company B. Assuming that the lengths of cable supplied by A and B are independent, find the probability that (i) there are no flaws, (ii) there is exactly one flaw, in the installation.  
(5 Marks)
- (c) A telecommunications company buys 75% of cables from Company A and 25% from Company B. The supplier's label has become detached from a drum of cable of length 2 km which is found to have 7 flaws. Find the probability that this drum was supplied by Company A.  
(6 Marks)
- (d) Suppose, instead, that the cable in this drum had been found to have 8 flaws. Find the probability that this drum was supplied by Company A. Compare this probability with your answer to part (c) and comment.  
(5 Marks)

(5 Marks)

### Question 5

The joint probability density function of the random variables X and Y is

$$f(x, y) = \frac{1}{2\pi} \exp\left(-\frac{1}{4}(x-1)^2 - \left(y - \frac{1}{4}(1+x)\right)^2\right), \quad -\infty < x < \infty, \quad -\infty < y < \infty.$$

- (a) Show that X has the Normal distribution with mean 1 and variance 2. (7 Marks)
- (b) Show that the moment generating function of X is  $m_X(t) = \exp(t + t^2)$  (7 Marks)
- (c) Use the moment generating function to find  $E(X^3)$ . (6 Marks)

### Question 6

Two tennis players, A and B, are playing a match. Let X be the number of serves faster than 125 km/h served by A in one of his service games and let Y be the number of these serves returned by B. The following probability model is proposed:

$$P(X = 0) = 0.4, P(X = 1) = 0.3, P(X = 2) = 0.2 \text{ and } P(X = 3) = 0.1.$$

The conditional distribution of Y (given that  $X = x > 0$ ) is binomial with parameters  $x$  and 0.4, and  $P(Y = 0 | X = 0) = 1$ . Assume that this model is correct when answering the following questions.

- (a) Find the joint probability distribution of X and Y and display it in the form of a two-way table. (7 Marks)
- (b) Find the marginal distribution of Y and evaluate  $E(Y)$ . (4 Marks)
- (c) Find  $\text{Cov}(X, Y)$ . (4 Marks)
- (d) Use your joint probability distribution table to find the probability distribution of the number of serves faster than 125 km/h that are not returned by B in a game. (5 Marks)

### Question 7

Suppose that  $X$  and  $Y$  are independent random variables with the same probability density function (pdf)  $f(x)$ .

(a) Write down, without proof, a formula for the pdf of  $X + Y$ .

(2 Marks)

(b) Suppose that  $f(x) = x/2$  for  $0 < x < 2$  (and  $f(x) = 0$  elsewhere). Find the pdf of  $W = X + Y$  for  $0 < w < 2$  and for  $2 < w < 4$ .

(12 Marks)

(c) Find the pdf of  $V = (X - 1)^2$ .

(6 Marks)

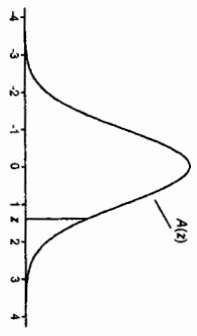
# STATISTICAL TABLES

**Cumulative normal distribution**  
**Critical values of the t distribution**  
**Critical values of the F distribution**  
**Critical values of the chi-squared distribution**

Table A.1

**Cumulative Standardized Normal Distribution**

$A(z)$  is the integral of the standardized normal distribution from  $-\infty$  to  $z$  (in other words, the area under the curve to the left of  $z$ ). It gives the probability of a normal random variable not being more than  $z$  standard deviations above its mean. Values of  $z$  of particular importance:



$z$	$A(z)$
1.645	Lower limit of right 5% tail
1.960	Lower limit of right 2.5% tail
2.326	Lower limit of right 1% tail
2.576	Lower limit of right 0.5% tail
3.090	Lower limit of right 0.1% tail
3.291	Lower limit of right 0.05% tail

$z$	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
0.9	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.0	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.1	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.2	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.3	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.4	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.5	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.6	0.9554	0.9564	0.9573	0.9582	0.9591	0.9600	0.9608	0.9616	0.9625	0.9633
1.7	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.8	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
1.9	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.0	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.1	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.2	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.3	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.4	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.5	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.6	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.7	0.9974	0.9975	0.9976	0.9977	0.9978	0.9979	0.9980	0.9981	0.9982	0.9983
2.8	0.9984	0.9985	0.9986	0.9987	0.9988	0.9989	0.9990	0.9991	0.9992	0.9993
2.9	0.9994	0.9995	0.9996	0.9997	0.9998	0.9999	0.9999	0.9999	0.9999	0.9999
3.0	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.1	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.2	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.3	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.4	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
3.5	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998
3.6	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998

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Table A.3 (continued)  
F Distribution: Critical Values of F (0.1% significance level)

$v_1$	25	30	35	40	50	60	75	100	150	200
1	6.59	6.59	6.59	6.59	6.59	6.59	6.59	6.59	6.59	6.59
2	9.00	8.99	8.98	8.97	8.96	8.95	8.94	8.93	8.92	8.91
3	12.58	12.55	12.53	12.51	12.48	12.46	12.44	12.42	12.40	12.38
4	15.99	15.95	15.92	15.89	15.85	15.82	15.79	15.76	15.73	15.70
5	18.51	18.47	18.43	18.39	18.34	18.30	18.26	18.22	18.18	18.14
6	20.33	20.28	20.24	20.19	20.14	20.10	20.05	20.01	19.96	19.92
7	21.67	21.61	21.56	21.51	21.45	21.40	21.35	21.30	21.25	21.20
8	22.61	22.54	22.48	22.42	22.35	22.29	22.23	22.17	22.11	22.05
9	23.18	23.10	23.03	22.96	22.88	22.81	22.74	22.67	22.60	22.53
10	23.50	23.41	23.33	23.25	23.16	23.08	23.00	22.92	22.84	22.76
11	23.70	23.60	23.51	23.42	23.33	23.24	23.15	23.06	22.97	22.88
12	23.80	23.69	23.59	23.49	23.39	23.29	23.19	23.09	22.99	22.89
13	23.88	23.77	23.66	23.55	23.44	23.33	23.22	23.11	23.00	22.89
14	23.94	23.82	23.70	23.58	23.46	23.34	23.22	23.10	22.98	22.86
15	23.98	23.85	23.72	23.59	23.46	23.33	23.20	23.07	22.94	22.81
16	24.00	23.86	23.72	23.58	23.44	23.30	23.16	23.02	22.88	22.74
17	24.01	23.86	23.71	23.56	23.41	23.26	23.11	22.96	22.81	22.66
18	24.01	23.85	23.69	23.53	23.37	23.21	23.05	22.89	22.73	22.57
19	24.00	23.83	23.66	23.49	23.32	23.15	22.98	22.81	22.64	22.47
20	24.00	23.80	23.62	23.44	23.26	23.08	22.90	22.72	22.54	22.36
21	23.99	23.77	23.58	23.39	23.20	23.01	22.82	22.63	22.44	22.25
22	23.97	23.74	23.54	23.34	23.14	22.94	22.74	22.54	22.34	22.14
23	23.95	23.71	23.50	23.29	23.08	22.87	22.66	22.45	22.24	22.03
24	23.92	23.67	23.45	23.23	23.01	22.79	22.57	22.35	22.13	21.91
25	23.89	23.63	23.40	23.17	22.94	22.71	22.48	22.25	22.02	21.79
26	23.85	23.58	23.34	23.10	22.86	22.62	22.38	22.14	21.90	21.66
27	23.81	23.53	23.28	23.03	22.78	22.53	22.28	22.03	21.78	21.53
28	23.76	23.47	23.21	22.95	22.69	22.43	22.17	21.91	21.65	21.39
29	23.71	23.41	23.14	22.87	22.60	22.33	22.06	21.79	21.52	21.25
30	23.66	23.35	23.07	22.79	22.51	22.23	21.95	21.67	21.39	21.11
35	23.42	23.09	22.79	22.48	22.16	21.83	21.50	21.17	20.83	20.49
40	23.20	22.85	22.53	22.20	21.86	21.51	21.16	20.81	20.45	20.09
50	22.85	22.48	22.14	21.78	21.41	21.03	20.65	20.26	19.87	19.48
60	22.58	22.19	21.83	21.45	21.06	20.66	20.25	19.84	19.43	19.02
70	22.35	21.94	21.56	21.16	20.75	20.33	19.91	19.48	19.05	18.62
80	22.15	21.72	21.32	20.90	20.47	20.04	19.60	19.16	18.71	18.26
90	21.98	21.53	21.11	20.68	20.23	19.78	19.32	18.86	18.39	17.92
100	21.84	21.37	20.93	20.48	20.01	19.54	19.06	18.58	18.09	17.60
120	21.58	21.09	20.63	20.15	19.66	19.16	18.65	18.14	17.62	17.10
150	21.28	20.77	20.28	19.77	19.25	18.72	18.18	17.64	17.09	16.54
200	20.85	20.32	19.78	19.22	18.66	18.09	17.51	16.92	16.33	15.73
250	20.50	19.95	19.39	18.81	18.22	17.63	17.03	16.42	15.81	15.19
300	20.25	19.68	19.10	18.50	17.89	17.28	16.66	16.03	15.40	14.76
400	19.95	19.36	18.76	18.14	17.51	16.87	16.22	15.56	14.91	14.25
500	19.72	19.11	18.50	17.86	17.21	16.55	15.88	15.20	14.52	13.84
600	19.54	18.91	18.28	17.63	16.96	16.28	15.59	14.89	14.19	13.48
750	19.28	18.63	17.98	17.31	16.62	15.92	15.21	14.49	13.76	13.03
1000	19.00	18.33	17.66	16.97	16.26	15.53	14.79	14.04	13.28	12.52

Table A.4  
 $\chi^2$  (Chi-Squared) Distribution: Critical Values of  $\chi^2$

Degrees of Freedom	Significance level		
	5%	1%	0.1%
1	3.841	6.635	10.828
2	5.991	9.210	13.816
3	7.815	11.345	16.266
4	9.488	13.277	18.467
5	11.070	15.086	20.515
6	12.592	16.812	22.458
7	14.067	18.475	24.322
8	15.507	20.090	26.124
9	16.919	21.666	27.877
10	18.307	23.209	29.588