

Homework 1 Solutions

Statistics 134, Pitman, Fall 2012

- 1.1.7 a) $P(\text{maximum} \leq 2) = P(\text{both dice} \leq 2) = 4/36 = 1/9$
b) $P(\text{maximum} \leq 3) = P(\text{both dice} \leq 3) = 9/36 = 1/4$
c) $P(\text{maximum} = 3) = P(\text{maximum} \leq 3) - P(\text{maximum} \leq 2) = 5/36$
d)

Outcome	1	2	3	4	5	6
Probability	1/36	3/36	5/36	7/36	9/36	11/36

e) Since this covers all the possible outcomes of the experiment, and these events are mutually exclusive, you should expect $P(1) + P(2) + P(3) + P(4) + P(5) + P(6) = 1$.
- 1.3.8 a) $A \cup B =$ "male or undeclared".
 $P(A \cup B) = P(A) + P(B) - P(AB) = 0.6 + 0.4 - 0.2 = 0.8$
b) $A^c =$ "female"
 $P(A^c) = 1 - P(A) = 0.4$
c) $B^c =$ "declared major"
 $P(B^c) = 0.6$
d) $A^c B =$ "female and undeclared"
 $P(A^c B) = P(B) - P(AB) = 0.4 - 0.2 = 0.2$
e) $A \cup B^c =$ "male or declared".
 $P(A \cup B^c) = P[(A^c B)^c] = 1 - 0.2 = 0.8$
f) $A^c B^c =$ "female and declared"
 $P(A^c B^c) = P[(A \cup B)^c] = 1 - 0.8 = 0.2$
- 1.3.10 a) $P(\text{exactly 2 of } A, B, C) = P(ABC^c) + P(AB^cC) + P(A^cBC)$
 $= (P(AB) - P(ABC)) + (P(AC) - P(ABC)) + (P(BC) - P(ABC))$
 $= P(AB) + P(AC) + P(BC) - 3P(ABC)$
b) $P(\text{exactly 1 of } A, B, C) = P(AB^cC^c) + P(A^cB^cC) + P(A^cB^cC)$
 $= P(A) - P(A \cap (B \cup C)) + P(B) - P(B \cap (A \cup C)) + P(C) - P(C \cap (A \cup B))$
 $= \dots$
 $= P(A) + P(B) + P(C) - 2(P(AB) + P(AC) + P(BC)) + 3P(ABC)$
c) $P(\text{exactly none}) = 1 - P(A \cup B \cup C)$
 $= 1 - (P(A) + P(B) + P(C)) + (P(AB) + P(AC) + P(BC)) - P(ABC)$

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A Concise Handbook of Mathematics, Physics, and Engineering Sciences Andrei D. Polyenin, Alexei Chernoutsan, 2010-10-18 A Concise Handbook of Mathematics Physics and Engineering Sciences takes a practical approach to the basic notions formulas equations problems theorems methods and laws that most frequently occur in scientific and engineering applications and university education The authors pay special attention to issues that many engineers and students

Pitman's Measure of Closeness Jerome P. Keating, Robert L. Mason, Pranab K. Sen, 1993-01-01 This book provides a thorough introduction to the methods and known results associated with PMC

In and Out of Equilibrium 3: Celebrating Vladas Sidoravicius Maria Eulália Vares, Roberto Fernández, Luiz Renato Fontes, Charles M. Newman, 2021-03-25 This is a volume in memory of Vladas Sidoravicius who passed away in 2019 Vladas has edited two volumes appeared in this series In and Out of Equilibrium and is now honored by friends and colleagues with research papers reflecting Vladas interests and contributions to probability theory

Mathematical Statistics: Exercises and Solutions Persi Diaconis, 1988 The exercises are grouped into seven chapters with titles matching those in the author's Mathematical Statistics Can also be used as a stand alone because exercises and solutions are comprehensible independently of their source and notation and terminology are explained in the front of the book Suitable for self study for a statistics Ph D qualifying exam

Backward Stochastic Differential Equations Jianfeng Zhang, 2017-08-22 This book provides a systematic and accessible approach to stochastic differential equations backward stochastic differential equations and their connection with partial differential equations as well as the recent development of the fully nonlinear theory including nonlinear expectation second order backward stochastic differential equations and path dependent partial differential equations Their main applications and numerical algorithms as well as many exercises are included The book focuses on ideas and clarity with most results having been solved from scratch and most theories being motivated from applications It can be considered a starting point for junior researchers in the field and can serve as a textbook for a two semester graduate course in probability theory and stochastic analysis It is also accessible for graduate students majoring in financial engineering

Pitman's Journal of Commercial Education, 1905

Differential and Integral Equations, 2000

Solutions Manual : A First Course in Probability, Third Edition Sheldon M. Ross, 1988

AMSTAT News, 1994

Energy Solutions Today for the Nineties Shih-Lung Chu, 1987

Catalogue Swarthmore College, 1926

Whitaker's Books in Print, 1998

Mathematical Reviews, 2007

The Structure of Inference Donald Alexander Stuart Fraser, 1968

Education Outlook, 1892

Biographisch-literarisches Handwörterbuch für Mathematik, Astronomie, Physik, Chemie und verwandte Wissenschaftsgebiete Johann Christian Poggendorff, 1973

Artificial Neural Nets and Genetic Algorithms, 1993

Reviews in Number Theory, 1984-96, 1997 These six volumes include approximately 20 000 reviews of items in number theory that appeared in Mathematical Reviews MR between 1984 and 1996 This is the third such

set of volumes in number theory the first was edited by W J LeVeque and included reviews from 1940 1972 the second was edited by R K Guy and appeared in 1984 The Educational Times, and Journal of the College of Preceptors ,1895
Communicated Abstracts ,1981

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