Math. Dept.

## HW Set \#2

Question 1: Let $\mathrm{X}: \mathrm{B}(5,1 / 3)$, Y : Poisson (3). Assume that X and Y are independent. Find
(a) $E\left(X^{2}\right)$
(b) $\operatorname{Var}(3 Y-2)$
(c) $\mathrm{P}(\mathrm{Y}=4)$
(d) $\mathrm{P}(\mathrm{X}=0)$

Question 2: Let $\mathrm{X} \sim \mathrm{B}(100,0.02)$, using Poisson approximation, find
(a) $\mathrm{P}(\mathrm{X}>3)$
(b) $\mathrm{P}(\mathrm{X}=2)$
(c) $\mathrm{P}(2.5 \leq \mathrm{X} \leq 2.98)$

Question 3: Three balls are drawn without replacement from a box containing 2 red and 2 black balls. Let X be the number of red balls. Compute mean and Std. of X.

Question 4: Let $\mathrm{X}: \mathrm{N}(10,4)$ and $\mathrm{Y}: \mathrm{N}(8,16)$. Assume that X and Y are independent random variables. Find
(a) The $90^{\text {th }}$ percentile of X
(b) $\mathrm{E}\left(3 \mathrm{X}^{2}-2 \mathrm{XY}+7\right)$
(c) $\operatorname{Corr}(\mathrm{X}, \mathrm{Y})$
(d) $\mathrm{P}(\mathrm{X} \geq 11 \mid \mathrm{Y} \leq 7)$

## Question 5:

(a) Let $\mathrm{X} \sim \mathrm{B}(100,0.1)$. Find $\mathrm{P}(7 \leq \mathrm{X}<11)$
(b) Let X be binomial random variable with mean 10 and Std. 3.

Find $\mathrm{P}(\mathrm{X}>2)$.
Question 6: The grades in a general exam are normally distributed with mean 75 and Std. 8
(a) What is the proportion of grades that exceed 83 ?
(b) If four grades are selected at random, what is the probability that at least one of them will be more than 83 ?
(c) If 50 grades are selected at random, what is the probability that at least 7 of them will be more than 83 ?

Question 7: The weights of male students are normally distributed with mean 65 Kgs and Std. 4 Kgs , while the weights of female students are normally distributed with mean 60 Kgs and Std. 3 Kgs . If one male and one female are selected at random, what is the probability that their total weight will be more than 130 Kgs ?

Question 8: Let $\mathrm{X} \sim \mathrm{N}(50,100), \mathrm{Y} \sim \mathrm{t}(15)$ and $\mathrm{W} \sim \chi_{10}^{2}$. Find
(a) $80^{\text {th }}$ percentile of X
(b) $10^{\text {th }}$ percentile of Y
(c) $90^{\text {th }}$ percentile of W

Question 9: Let $X_{1}, X_{2}, \ldots, X_{12}$ be a random sample from $N\left(60, \sigma^{2}\right)$, such that $S^{2}=9$. Find c such that $\mathrm{P}(\bar{X} \leq c)=0.90$.

Question 10: Let $X_{1}, X_{2}, \ldots, X_{6}$ be a random sample from $\mathrm{N}\left(\mu, \sigma^{2}=9\right)$. If $S^{2}$ is the sample variance, find $\mathrm{P}\left(\mathrm{S}^{2}<16.63\right)$.

