

**Problem Set 4****Points are indicated for each problem. Total is 60 points.****Turn in before class: April 3, 2025**

1. (10 points) Consider the sample space  $\Omega$  consisting of the 16 pairs  $(x, y)$  where  $x$  and  $y$  are each one of 1, 2, 3, 4. Let the probabilities of each of the pairs with  $x = y$  be  $x/70$ , and let the probabilities of the other outcomes be  $1/14$ .
  - a. Show that this is in fact a probability measure.
  - b. Consider the random variable  $X$  defined to be the value of the first component. Find the mean of  $X$  and the variance of  $X$ .
  - c. Determine the probabilities of the following events:
    1.  $x = 1$       (b)  $x = 2$  or  $y = 1$       (c)  $x > 1$  and  $y > 2$
    - (d)  $x + y \leq 6$       (e)  $|x - y| = 2$ .
2. (20 pts) Find  $E(X)$ ,  $E(X^2)$  and  $\text{Var}(X)$  if  $X$  is a random variable that is as below. Show your work.
  - a. Exponentially distributed with parameter  $\lambda$ .
  - b. Poisson distributed with parameter  $\lambda$ .
  - c. Binomial with parameters  $(n, p)$ .
  - d. Geometric with  $p$  the probability of success.
  - e. Uniformly distributed in the interval  $[0, 1]$ .
3. (10 pts) Assume that packets sent on a long distance high-bandwidth communication channel are exponentially distributed with a mean length of 4000 bytes. What is the probability that a packet sent is longer than 10,000 bytes?
4. (10 pts) A college has 60% men and 40% women and it is known that 40% of the men and 60% of the women smoke. What is the probability that a student observed smoking a cigarette is a man?
5. This problem will not be graded. However, it is worth trying to solve it.  
Suppose that  $X$  and  $Y$  are geometrically distributed random variables with parameter  $p$  that is  $P(X=x) = p(1-p)^x$  and similarly for  $Y$ . Find the distribution of  $Z = \text{Min}(X, Y)$ .

6. (10 points) Consider a network of roads connecting cities, with cities being nodes of a graph and the roads being the edges. Assume that the probability that a road is open and traversable is  $p$  independent of the other roads. For example, the probability that you can get from A to B over the following network would be  $p^2$ :



For each of the following two networks, find the probability that you can get from A to B.

