

**Discussion Section 7**

Spring 2006

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**Problem 7.1**

[Midterm 2, Fall 04] Widgets are packed into cartons which are packed into crates. The weight (in pounds) of a widget is a continuous random variable with pdf

$$f_X(x) = \lambda e^{-\lambda x} \text{ for } x > 0$$

The number of widgets in any carton,  $K$ , is a random variable with the pmf

$$p_K(k) = e^{-\mu} \frac{\mu^k}{k!} \text{ for } k = 0, 1, 2, \dots$$

The number of cartons in a crate,  $N$ , is a random variable with pmf

$$p_N(n) = p^{n-1}(1-p) \text{ for } n = 1, 2, 3, \dots$$

The random variables  $X$ ,  $K$  and  $N$  are mutually independent. Determine:

- The probability that a randomly selected crate contains exactly one widget
- The conditional pdf for the total weight of widgets in a carton given that the carton contains less than two widgets
- The transform of the pdf for the total weight of the widgets in a crate

**Problem 7.2**

Iwana Passe is taking a quiz with 12 questions. The amount of time she spends answering question  $i$  is  $T_i$ , and is exponentially distributed with  $E[T_i] = \frac{1}{3}$  hour. The amount of time she spends on any particular question is independent of the amount of time she spends on any other question. Once she finishes answering a question, she immediately begins answering the next question.

Let  $N$  be the total number of questions she answers **correctly**.

Let  $X$  be the total amount of time she spends on questions that she answers **correctly**.

For parts (a) and (b), suppose we know she has probability  $\frac{2}{3}$  of getting any particular quiz question correct, independently of her performance on any other quiz question.

- Find the expectation  $X$ .
- Assuming we know she spent at least  $\frac{1}{6}$  of an hour on each question, find the transform of  $X$ .

For parts (c) and (d), suppose she has a fixed probability  $P$  of getting any particular quiz question correct, independently of her performance on any other quiz question, and with  $P$  uniformly distributed between 0 and 1. Assume  $P$  is the same value for all questions.

- (c) Find the expectation  $N$ .
- (d) Assuming there is only one question on the quiz, find the transform of  $N$ .

**Problem 7.3**

Harry and Larry approach each other from very far away. Harry will see Larry at a distance that is exponentially distributed with parameter 1 km, while Larry will see Harry at a distance that is uniformly distributed between 0 and 1 km. Use convolution to find the PDF of  $X$ , the distance during which only one of the two persons will be seeing the other.

**Problem 7.4**

Suppose  $X$  is a geometric random variable with parameter  $p$  where  $p$  is uniformly distributed from 0 to  $\frac{n-1}{n}$ . Define a new random variable  $Z$  by  $Z = E[X|P = p]$ . Find and interpret  $E[Z]$ , and then compute  $\lim_{n \rightarrow \infty} E[Z]$ .