

2.3

$$P_B(x; n, p) = \binom{n}{x} p^x (1-p)^{n-x}$$

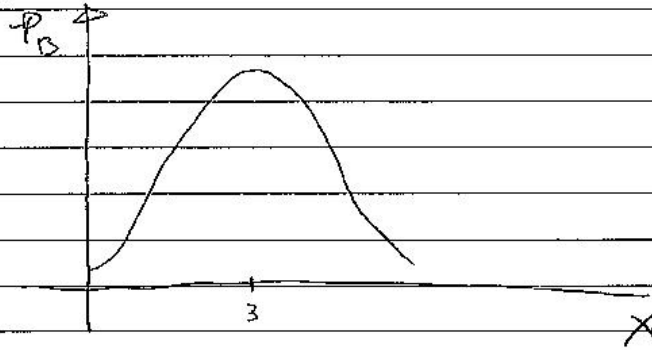
x	P_B	$w/ p = 1/2$
0	1/64	
1	6/64	
2	15/64	
3	20/64	
4	15/64	
5	6/64	
6	1/64	

NOTE SYMMETRY
OF P_B 's \triangleleft

$$\mu = Np = 3$$

$$\sigma^2 = Npq = 3/2 \Rightarrow \sigma = 1.22$$

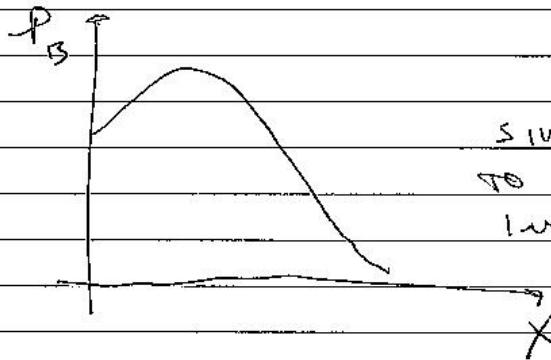
ROUGH SKETCH



2.3 w/ $p=1/6$

X	P_X
0	0.335
1	0.402
2	0.201
3	0.054
4	0.008
5	0.0006
6	2.1 (-5)

$$\mu = Np = 1$$
$$\sigma = (5/6)^{1/2} = 0.913$$



#2.7

$$\sigma^2 = \sum_{x=0}^N \left[(x-\mu)^2 \frac{N!}{x!(N-x)!} p^x q^{N-x} \right]$$

$$= \sum_{x=0}^N x^2 \frac{N!}{x!(N-x)!} p^x q^{N-x} \quad (1)$$

$$- \sum_{x=0}^N 2\mu x \frac{N!}{x!(N-x)!} p^x q^{N-x} \quad (2)$$

$$+ \mu^2 \sum_{x=0}^N \frac{N!}{x!(N-x)!} p^x q^{N-x} \quad (3)$$

$$\boxed{(3) = \mu^2} \text{ since } \sum_{x=0}^N \frac{N!}{x!(N-x)!} p^x q^{N-x} = 1$$

$$(2) = -2\mu \sum_{x=0}^N \frac{x}{x!} \frac{N!}{(N-x)!} p^x q^{N-x}$$

$$= -2\mu \sum_{x=1}^N \frac{1}{(x-1)!} \frac{N(N-x)!}{(N-x)!} p^x q^{N-x}$$

$$= -2\mu N p \sum_{x=1}^N \frac{1}{(x-1)!} \frac{(N-1)!}{(N-x)!} p^{x-1} q^{N-x}$$

$$\text{let } w = N-1$$

$$y = x-1$$

#2.7

THEN

$$\textcircled{2} = -z \mu N p \sum_{y=0}^m \frac{1}{y!} \frac{m!}{(m-y)!} p^y q^{m-y}$$

$$\textcircled{2} = -z \mu N p$$

$$\text{NOW } \textcircled{1} = \sum_{x=0}^N \frac{x}{x!} \frac{N!}{(N-x)!} p^x q^{N-x}$$

$$= \sum_{x=1}^N \frac{x}{(x-1)!} \frac{N(N-1)!}{(N-x)!} p p^{x-1} q^{N-x}$$

$$= \sum_{x=1}^N \frac{x-1}{(x-1)!} \frac{N(N-1)!}{(N-x)!} p p^{x-1} q^{N-x} + \sum_{x=1}^N \frac{1}{(x-1)!} \frac{N(N-1)!}{(N-x)!} p p^{x-1} q^{N-x}$$

$$= \sum_{x=2}^N \frac{1}{(x-2)!} \frac{N(N-1)(N-2)!}{(N-x)!} p p^{x-2} q^{N-x} + \textcircled{B}$$

$$= p^2 N(N-1) \sum_{x=2}^N \frac{(N-2)!}{(x-2)! (N-x)!} p^{x-2} q^{N-x} + \textcircled{B}$$

$$= p^2 N(N-1) \sum_{z=0}^S \frac{1}{z!} \frac{S!}{(S-z)!} p^z q^{S-z} + \textcircled{B}$$

$$= p^2 N(N-1) + \textcircled{B}$$

$$\begin{cases} z = x-2 \\ s = N-z \end{cases}$$

#2.7

$$\textcircled{1} B = \sum_{x=1}^N \frac{1}{(x-1)!} \frac{N(N-1)!}{(N-x)!} p^x p^{N-x}$$

$$= Np \sum_{t=0}^{N-1} \frac{1}{t!} \frac{1}{(N-t)!} p^t p^{N-t}$$

$$= Np$$

$$\Rightarrow \textcircled{1} = p^2 N(N-1) + Np$$

COLLECTING TERMS

$$\sigma^2 = \textcircled{1} + \textcircled{2} + \textcircled{3}$$

$$= p^2 N^2 - p^2 N + Np - 2N^2 p^2 + N^2 p^2$$

$$= Np - p^2 N$$

$$= Np(1-p)$$

$$\sigma^2 = Np(1-p)$$

2.13

$$a) \text{Prob}(\geq 8 \text{ evts}) = 1 - e^{-\mu} \sum_{x=0}^7 \frac{\mu^x}{x!}$$

$$\mu = 2 / \text{DAY}$$

$$\text{Prob}(\geq 8 \text{ evts}) = 0.001$$

(I wrote a program to evaluate formula, MATLAB ok too)

$$b) \text{Here, } \mu = 1.39 \text{ } (\ominus) / 10 \text{ min.}$$

$$\text{Prob}(\geq 8 \text{ evts}) = 8.73 \times 10^{-7} \quad \triangle$$

HEWINGTON

2.14

BINOMIAL PROCESS

$$N = N_R + N_L = 1000 \text{ (FIXED NUMBER)}$$

$$P_R \approx \frac{670}{1000} = 0.67$$

$$P_L \approx \frac{330}{1000} = 0.33$$

$\sigma = \sigma_R = \sigma_L$ BECAUSE N IS KNOWN PRECISELY.

$$\sigma = \sqrt{Npq} = [10^3 * 0.67 * 0.33]^{1/2}$$

$$\sigma = 14.9$$

$$D) A = \frac{N_R - N_L}{N_R + N_L} = \frac{2N_R - N}{N} = \frac{2(670 \pm 14.9)}{10^3} - 1$$

$$A = 0.34 \pm 0.03$$

EXPT

$$(C) A = 0.400 = \frac{N_R - N_L}{1000} \Rightarrow$$

$$N_R = 700$$

$$N_L = 300$$

$$\text{or } p = 0.7$$

$$q = 0.3$$

$$\sigma_R = \sqrt{Npq} = [10^3 (0.7)(0.3)]^{1/2}$$

$$\sigma = 14.5 \text{ FOR PART a.}$$

BEUINGTON

2.14

(c)

~~THE σ_A~~

FOR A we HAVE

$$A = \frac{2N_R - N}{N} = \frac{2(700 \pm 14.5)}{10^3} - 1$$

$$\Rightarrow A = 0.400 \pm 0.029$$

$$\boxed{\sigma_A = 0.029}$$