## Math 180A Homework 3

## Winter 2023

Due date: 11:59pm (Pacific Time) on Wed. Feb 1 (via Gradescope)

## Section 1 (input directly in Gradescope)

Submit the answers to these problems directly through the Gradescope interface. You do not need to write up or explain your work.

**Problem 1** (numerical answers). Suppose that P(A) = 0.3 and P(B) = 0.6.

- (a) If A and B are disjoint, then what is  $P(A \cup B)$ ?
- (b) If A and B are independent, then what is  $P(A \cup B)$ ?
- **Problem 2** (numerical answer). Suppose that A, B, and C are mutually independent, P(A) = 0.2, P(B) = 0.3, and P(C) = 0.4. Compute  $P((A \cap B) \cup C)$ . Hint: Draw a Venn diagram or use inclusion-exclusion.

## Section 2 (upload files)

For each problem, write your solution on a page by itself, and upload it as a separate file to Gradescope (either typed or scanned from handwritten work). You should write your solutions to these problems neatly and carefully and provide full justification for your answers.

- **Problem 3.** We choose a number uniformly at random from  $1, \ldots, 10$ . Call this number X. Let A be the event that X is divisible by 2, and let B be the event that X is divisible by 5. Are A and B independent? Explain.
- **Problem 4.** In a school, there are four kindergarten classes, with 21, 24, 17, and 28 students respectively. We choose one of the 90 kindergarten students randomly. Let X denote the number of students in the class of the randomly selected student. One of the four kindergarten teachers is also randomly selected. Let Y denote the number of students in this teacher's class.
  - (a) Before explicitly calculating E(X) and E(Y), which do you think is larger? Why?
  - (b) Find E(X) and E(Y).

**Problem 5.** (This is Exercise 3.10 from Anderson, Seppäläinen, and Valkó's book.) Let X have probability mass function

$$P(X = -1) = \frac{1}{2}, P(X = 0) = \frac{1}{3}, \text{ and } P(X = 1) = \frac{1}{6}$$

Calculate E[|X|] using the two approaches in (a) and (b) below.

- (a) First, find the probability mass function of the random variable Y = |X|, and using that, compute E[|X|].
- (b) Apply the formula given in class for the expectation of a function of a random variable:

$$\mathbb{E}(g(X)) = \sum_{k \colon p_X(k) > 0} g(k) \cdot P(X = k)$$

- **Problem 6.** We shuffle a deck of 52 cards and then turn them over one by one. Let X denote the number of times when we see two consecutive cards with the same rank (for example, two aces in a row or two eights in a row). Find the expected value of X.
- **Problem 7.** It's Saturday night, and you're in your friend Zach's mom's basement, playing Dungeons and Dragons. In the game, your character rounds a corner in a subterranean maze, only to find a hideous slime monster. You must roll a large number on your dice to defeat the monster!
  - You roll two (independent) 20-sided dice. Let X be the maximum of the two numbers and let Y be the minimum of the two numbers on the dice.  $^1$
  - (a) You have taken the slime monster by surprise! You can use the larger of your two dice rolls. Find the probability mass function and cumulative distribution function of X.

*Hint:* starting with the cumulative distribution function and noticing that  $P(X = k) = P(X \le k) - P(X \le k - 1)$  can save you some work.

- (b) The monster takes you by surprise! You must use the smaller of the two dice rolls. Find the probability mass function of Y.
- (c) (Bonus NOT TO BE TURNED IN) Find E[X] and E[Y]. How much does the "element of surprise" help you?
- **Problem 8** (Bonus NOT TO BE TURNED IN). Show that if a random variable X takes only nonnegative integers as its values, then

$$E(X) = \sum_{k=1}^{\infty} P(X \ge k).$$

*Hint:* write  $P(X \ge k)$  as  $\sum_{i=k}^{\infty} P(X = i)$  in the sum, and then switch the order of the two summations. (But be careful with the limits of the sums!)

<sup>&</sup>lt;sup>1</sup>In fact, this is actually how the game Dungeons and Dragons works. In a variety of situations (e.g., fighting a monster, scaling a cliff, etc.), players roll 20-sided dice to determine how successful they will be, and they may have "advantage" or "disadvantage" requiring them to use the larger or smaller of two dice rolls.