

1. A box contains 10 coins, of which 5 are fair and 5 are biased to land heads with probability 0.7. A coin is drawn from the box and tossed once.
  - (a) What is the chance that it will land a head?
  - (b) Suppose that the coin drawn landed a head. Given this information, what is the conditional probability that if I draw another coin from the box (without replacing the first coin), then that coin will be a fair coin?
2. Let  $X_1, \dots, X_n, \dots$  be a sequence of independent and identically distributed random variables, with  $E(X_i) = 10$  and  $V(X_i) = 1$ .
  - (a) State the weak law of large numbers for the above mentioned sequence  $X_1, \dots, X_n, \dots$ .
  - (b) Let  $T_n = \frac{10}{n} \sum_{i=1}^n (30 + X_i)$ . Does  $T_n$  converge to something and if so what is type of convergence?
3. Let  $Z \sim \text{Normal}(0, 1)$ . Let  $X = Z^2$  be a random variable with moment generating function  $M_X(t)$ . Let  $Y$  be another random variable with moment generating function  $M_Y(t)$ . Suppose  $M_X(t) = M_Y(4t)$ , then
  - (a) Find the relationship between  $X$  and  $Y$ .
  - (b) Find the probability density function of  $Y$ .
4. Solve the following questions and giving **reasons** for your answer.
  - (a) Let  $X$  be a discrete random variable. Which of the following functions can represent the distribution function  $F$  of  $X$ :-

<p><b>(i)</b></p> $F(x) = \begin{cases} 0 & x \leq -1 \\ 0.6 & -1 < x < 1 \\ 1 & x \geq 1 \end{cases}$	<p><b>(ii)</b></p> $F(x) = \begin{cases} 0 & x < 0 \\ 0.5 & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$	<p><b>(iii)</b></p> $F(x) = \begin{cases} 0 & x < 0 \\ 0.4 & 0 \leq x < 1 \\ 0.3 & 1 \leq x < 2 \\ 1 & x \geq 2 \end{cases}$
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- (b) Decide whether the following statement is true:- "If  $A$ ,  $B$ , and  $C$  are pairwise independent events then they are independent events."
- (d) Let  $X \stackrel{d}{=} \text{Binomial}(36, \frac{1}{2})$ . Let  $\Phi(t) = \int_{-\infty}^t \frac{e^{-\frac{x^2}{2}}}{\sqrt{2\pi}}$ . Find the  $r, s, t, u, v$  so that the following approximations are valid:
  - (i)  $P(3 \leq X \leq 20) \approx \Phi(r) - \Phi(s)$
  - (ii)  $P(X = 20) \approx \frac{e^{-t} u^{20}}{v}$
5. Suppose the number of earthquakes ( $X$ ) that occur in a year, anywhere in the world, is a Poisson random variable with mean  $\lambda$ . Suppose that the probability that any given earthquake has magnitude at least 5 on the Richter scale is  $p$ . Let  $B$  be the number of earthquakes in a year of magnitude at least 5. Find the distribution of  $B$ .
6. Let  $X$  and  $Y$  be independent random variables each geometrically distributed with parameter  $\frac{3}{4}$ .
  - (a) Find  $P(\min(X, Y) = X)$ .
  - (b) Find the distribution of  $X + Y$ .
  - (c) Find  $P(Y = y | X + Y = z)$ .