STAT 400: Homework 01 Fall 2017, UIUC Due: Friday, September 8, 2:00 PM

Please see the **detailed homework policy document** for information about homework formatting, submission, and grading.

Exercise 1

(a) Evaluate the following integral. Do not use a calculator or computer, except to check your work.

$$\int_0^\infty x e^{-2x} dx$$

(b) Evaluate the following integral. Do not use a calculator or computer, except to check your work.

$$\int_0^\infty x e^{-x^2} dx$$

Exercise 2

Find the value c such that

$$\iint\limits_A cx^2y^3dydx = 1$$

where $A = \{(x, y) : 0 < x < 1, 0 < y < \sqrt{x}\}$. Do **not** use a calculator or computer, except to check your work.

Exercise 3

Suppose $S = \{2, 3, 4, 5, ...\}$ and

$$P(k) = c \cdot \frac{2^k}{k!}, \quad k = 2, 3, 4, 5, \dots$$

Find the value of c that makes this a valid probability distribution.

Exercise 4

Suppose $S = \{2, 3, 4, 5, ...\}$ and

$$P(k) = \frac{6}{3^k}, \quad k = 2, 3, 4, 5, \dots$$

Find P(outcome is greater than 3).

Exercise 5

Suppose P(A) = 0.4, P(B') = 0.3, and P(A ∩ B') = 0.1.
(a) Find P(A ∪ B).
(b) Find P(B' | A).
(c) Find P(B | A').

Exercise 6

Suppose:

- P(A) = 0.6
- P(B) = 0.5
- P(C) = 0.4
- $P(A \cap B) = 0.3$
- $P(A \cap C) = 0.2$ • $P(B \cap C) = 0.2$
- $P(A \cap B \cap C) = 0.2$ • $P(A \cap B \cap C) = 0.1$

(a) Find $P((A \cup B) \cap C')$.

(b) Find $P(A \cup (B \cap C))$.