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Practice Problems: Exercise 6 – Microengineering 110

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1. A gas station has both self-service and full-service islands. In the self-service island, customers fill gas themselves. In the full-service island, an attendant fills the gas. On each island, there is a single regular petrol pump with two hoses. Let X denote the number of hoses being used on the self-service island at a particular time, and let Y denote the number of hoses on the full-service island in use at that time. The joint pmf of X and Y appears in the accompanying tabulation.

$p(x, y)$		y		
		0	1	2
x	0	.10	.04	.02
	1	.08	.20	.06
	2	.06	.14	.30

- What is $P(X = 1 \text{ and } Y = 1)$?

$$P(X = 1, Y = 1) = p(1,1) = .20.$$

- Compute $P(X \leq 1 \text{ and } Y \leq 1)$.

$$P(X \leq 1 \text{ and } Y \leq 1) = p(0,0) + p(0,1) + p(1,0) + p(1,1) = .42.$$

- Compute the probability of $X \neq 0$ and $Y \neq 0$.

$$P(X \neq 0 \text{ and } Y \neq 0) = p(1,1) + p(1,2) + p(2,1) + p(2,2) = .70.$$

- Compute the marginal pmf of X and of Y . Using $p_X(x)$, what is $P(X \leq 1)$?

By summing row probabilities, $p_X(x) = .16, .34, .50$ for $x = 0, 1, 2$. By summing column probabilities, $p_Y(y) = .24, .38, .38$ for $y = 0, 1, 2$. $P(X \leq 1) = p_X(0) + p_X(1) = .50$.

- Are X and Y independent rv's?

$p(0,0) = .10$, but $p_X(0) \cdot p_Y(0) = (.16)(.24) = .0384 \neq .10$, so X and Y are not independent.

2. Two components of a computer have the following joint pdf for their useful lifetimes X and Y :

$$f(x, y) = \begin{cases} xe^{-x(1+y)} & x \geq 0 \text{ and } y \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

a. What is the probability that the lifetime X of the first component exceeds 3?

$$P(X > 3) = \int_3^\infty \int_0^\infty xe^{-x(1+y)} dy dx = \int_3^\infty e^{-x} dx = .050.$$

b. What are the marginal pdf's of X and Y ? Are the two lifetimes independent?

The marginal pdf of X is $f_X(x) = \int_0^\infty xe^{-x(1+y)} dy = e^{-x}$ for $x \geq 0$. The marginal pdf of Y is

$f_Y(y) = \int_0^\infty xe^{-x(1+y)} dx = \frac{1}{(1+y)^2}$ for $y \geq 0$. It is now clear that $f(x,y)$ is not the product of the marginal pdfs, so the two rvs are not independent.

c. What is the probability that the lifetime of at least one component exceeds 3?

$$\begin{aligned} P(\text{at least one exceeds 3}) &= P(X > 3 \text{ or } Y > 3) = 1 - P(X \leq 3 \text{ and } Y \leq 3) \\ &= 1 - \int_0^3 \int_0^3 xe^{-x(1+y)} dy dx = 1 - \int_0^3 \int_0^3 xe^{-x} e^{-y} dy dx \\ &= 1 - \int_0^3 e^{-x} (1 - e^{-3x}) dx = e^{-3} + .25 - .25e^{-12} = .300. \end{aligned}$$

3. An instructor has given a short quiz consisting of two parts. For a randomly selected student, let X = the number of points earned on the first part and Y = the number of points earned on the second part. Suppose that the joint pmf of X and Y is given in the accompanying table.

		y			
		0	5	10	15
x	0	.02	.06	.02	.10
	5	.04	.15	.20	.10
	10	.01	.15	.14	.01

a. If the score recorded in the grade book is the total number of points earned on the two parts, what is the expected recorded score $E(X + Y)$?

$$E(X + Y) = \sum \sum (x + y)p(x, y) = (0 + 0)(.02) + (5 + 0)(.04) + \dots + (10 + 15)(.01) = 14.10.$$

b. If the maximum of the two scores is recorded, what is the expected recorded score?

For each coordinate, we need the maximum; e.g., $\max(0,0) = 0$, while $\max(5,0) = 5$ and $\max(5,10) = 10$. Then calculate the sum: $E(\max(X,Y)) = \sum \sum \max(x,y) \cdot p(x,y) = \max(0,0)(.02) + \max(5,0)(.04) + \dots + \max(10,15)(.01) = 0(.02) + 5(.04) + \dots + 15(.01) = 9.60$.

c. Compute the covariance for X and Y

$E(X) = 5.55$, $E(Y) = 8.55$, $E(XY) = (0)(.02) + (0)(.06) + \dots + (150)(.01) = 44.25$, so $\text{Cov}(X,Y) = 44.25 - (5.55)(8.55) = -3.20$.