

Homework 19

1. The sample space are

$\{1, 1\}, \{1, 2\}, \{1, 3\}, \{1, 4\}, \{1, 5\}, \{1, 6\}$

$\{2, 1\}, \{2, 2\}, \{2, 3\}, \{2, 4\}, \{2, 5\}, \{2, 6\}$

$\{3, 1\}, \{3, 2\}, \{3, 3\}, \{3, 4\}, \{3, 5\}, \{3, 6\}$

$\{4, 1\}, \{4, 2\}, \{4, 3\}, \{4, 4\}, \{4, 5\}, \{4, 6\}$

$\{5, 1\}, \{5, 2\}, \{5, 3\}, \{5, 4\}, \{5, 5\}, \{5, 6\}$

$\{6, 1\}, \{6, 2\}, \{6, 3\}, \{6, 4\}, \{6, 5\}, \{6, 6\}$

(a) At least one of the shows 1

$$P = \left(\frac{1}{36}\right)^2 = \frac{1}{108}$$

$$(b) P = \left(\frac{1}{36}\right)^{10} = \left(\frac{1}{36}\right)^{10}$$

$$(c) P = \left(\frac{1}{36}\right)^n$$

$$\frac{n!}{k!(n-k)!} = \text{binomial}(n, k)$$

$$\text{expand } (1+x)^5 = x^5 + 5x^4 + 10x^3 + 10x^2 + 5x + 1$$

$$f(x) = f(0) + f'(0) \cdot x + \frac{f''(0)}{2!} x^2 + \dots$$

$$f(x) = (1+x)^n$$

$$f(0) = 1$$

$$f'(x) = n \cdot (1+x)^{n-1}; f'(0) = n$$

$$f''(x) = n \cdot (n-1) \cdot (1+x)^{n-2}; f''(0) = n \cdot (n-1)$$

$$f^{(k)}(x) = n \cdot (n-1) \cdot (n-2) \cdot \dots \cdot (n-k+1) \cdot (1+x)^{n-k}; f^{(k)}(0) = n \cdot (n-1) \cdot \dots \cdot (n-k+1)$$

$$(1+x)^n = 1 + n \cdot x + \frac{n \cdot (n-1)}{2!} x^2 + \frac{n \cdot (n-1) \cdot (n-2)}{3!} x^3 + \dots + \frac{n \cdot (n-1) \cdot (n-2) \cdot \dots \cdot (n-k+1)}{k!} x^k + \dots$$

$$\text{binom}(n, k) = \frac{n \cdot (n-1) \cdot \dots \cdot (n-k+1)}{k!}$$

3. For the coin we are given here that:

$$P(\text{head}) = p \text{ and therefore } P(\text{tail}) = 1 - p$$

$$\text{So the number of getting head } N \sim \text{Bin}(N, p=q)$$



The probability of getting k head is

$$P = p^k (1-p)^{N-k}$$

$$P(N=k) = \binom{N}{k} p^k (1-p)^{N-k}$$

$$4. \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} = 1$$

$$C = \int_{-\infty}^{\infty} e^{-y^2/2} dy$$

$$C^2 = \left(\int_{-\infty}^{\infty} e^{-x^2/2} dx \right) \left(\int_{-\infty}^{\infty} e^{-y^2/2} dy \right)$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)/2} dx dy$$

Because x^2+y^2 becomes r^2 , $0 \leq r < \infty$, $0 \leq \theta < 2\pi$

$$C^2 = \int_0^{2\pi} \int_0^{\infty} r e^{-r^2/2} d\theta dr$$

$$= 2\pi \int_0^{\infty} r e^{-r^2/2} dr$$

$$= \int_0^{2\pi} r e^{-r^2/2} d\theta dr$$

$$= -e^{-r^2/2} \Big|_0^{\infty}$$

$$= 1$$

