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H.W. 19

$$1. P(X \geq 1) = 1 - \binom{5}{1} \cdot \left(\frac{1}{6}\right)^1 = 1 - \frac{5}{6} = \frac{1}{6}$$

$$P(X \geq 1) = 1 - \left(\frac{5}{6}\right)^6 = .8338$$

$$P(X \geq 1) = 1 - \left(\frac{5}{6}\right)^n$$

2. choose k : Picking k elements from a set n . There are n ways to pick the first, $n-1$ to pick the second and so on. This means in an ordered list, we have

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

$k!$

Next,

3. Poisson Binomial distribution $\binom{n}{k} p^k (1-p)^{n-k}$

If we throw a loaded coin n times, the probability that the first k times land on heads is given by $(p \cdot p \cdots) \cdot (1-p) \cdot (1-p) \cdots$

So $\binom{n}{k} p^k (1-p)^{n-k}$ covers all the cases of getting k heads in n tosses. Clearly, we have n outcomes covered

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

$$b^2 = \left(\int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx \right) \left(\int_{-\infty}^{\infty} e^{-\frac{y^2}{2}} dy \right) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-\frac{(x^2+y^2)}{2}} dx dy$$

We will use polar coordinates, so: $b^2 = \int_0^{2\pi} \int_0^{\infty} r \cdot e^{-\frac{r^2}{2}} dr d\theta$

$$u = -\frac{r^2}{2} \quad \frac{du}{dr} = -r \quad \int du = \int -r dr \quad \int_0^{2\pi} d\theta = 2\pi$$

$$b^2 = 2\pi \int_0^{\infty} r e^{-\frac{r^2}{2}} dr = \int_0^{2\pi} du = e^u \Big|_0^{2\pi} = 0 + 1 = 1$$

$b^2 = 1 \rightarrow \boxed{b=1}$