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It is OK to post the homework in your web-site

1. (a) $1 - \frac{5}{6} \times \frac{5}{6} = \frac{11}{36}$

(b) $1 - \left(\frac{5}{6}\right)^{10}$

(c) $1 - \left(\frac{5}{6}\right)^n$

2. Prove by induction.

Base case: Choosing 1 element out of a set of n elements, it is obvious that there are n ways.

When $k=1$, $\frac{n!}{1 \cdot (n-1)!} = n$, which is true.

Assume that choosing k elements out of a set of n elements, there are $\frac{n!}{k!(n-k)!}$ elements.

$$\begin{aligned} \text{Then } \binom{n}{k} + \binom{n}{k-1} &= \frac{n!}{k!(n-k)!} + \frac{n!}{(k-1)!(n-k-1)!} \\ &= \frac{n!(n-k+1)}{k!(n+1-k)!} + \frac{k n!}{k!(n+1-k)!} \\ &= \frac{(n+1-k+k)n!}{k!(n+1-k)!} = \frac{(n+1)!}{k!(n+1-k)} = \binom{n+1}{k} \end{aligned}$$

3. We have known that "n choose k" represent as $\binom{n}{k} = \frac{n!}{k!(n-k)!}$

When P is the probability of each choice we want, k is the number of choices we want, n is the total number of choice. Then we have the probability is $P^k (1-P)^{n-k}$,

But we need to include the total number of outcomes, so the probability is

$$\binom{n}{k} P^k (1-P)^{n-k}$$

4. Suppose $\int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx = k$, $\int_{-\infty}^{\infty} e^{-\frac{y^2}{2}} dy = k$,

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

Suppose $x^2 + y^2 = r^2$, $r \in [0, \infty)$, $\theta \in [0, 2\pi)$,

$$\text{then } k^2 = \int_0^{\infty} \int_0^{2\pi} r e^{-\frac{r^2}{2}} d\theta dr = \int_0^{\infty} r e^{-\frac{r^2}{2}} \left(\int_0^{2\pi} d\theta \right) dr \\ = \int_0^{\infty} r e^{-\frac{r^2}{2}} (2\pi) dr = 2\pi \int_0^{\infty} r e^{-\frac{r^2}{2}} dr.$$

$$\int r e^{-\frac{r^2}{2}} = -e^{-\frac{r^2}{2}} + c, \quad \int_0^{\infty} r e^{-\frac{r^2}{2}} dr = -e^{-\frac{r^2}{2}} \Big|_0^{\infty} = 1$$

Then $k^2 = 2\pi$, $k = \sqrt{2\pi}$. Then $\int_{-\infty}^{\infty} \frac{e^{-\frac{x^2}{2}}}{\sqrt{2\pi}} = \frac{k}{\sqrt{2\pi}} = 1$,
which means $\frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$ is a probability density function.