

SOLUTIONS

King Fahd University of Petroleum & Minerals

Department of Mathematics & Statistics

STAT-319-Term073-Quiz3-B

Name: _____

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Q.1 An optical inspection system is to distinguish among different part types. The probability of a correct classification of any part is 0.98. Suppose that **two** parts are inspected and that the classifications are independent. Let the random variable X denote the number of parts that are correctly classified.

a. Determine the probability distribution function of X.

Let: **C** a part is correctly classified, **N**: a part is NOT correctly classified

$S = \{CC, CN, NC, NN\}$ This implies that the values of X are: 0, 1, and 2. **(3-Points)**

$$f(0) = P(NN) = (0.02)(0.02) = 0.0004 \text{ (1-Point)}$$

$$f(1) = P(CN) + P(NC) = (0.98)(0.02) + (0.02)(0.98) = 0.0392 \text{ (1-Point)}$$

$$f(2) = P(CC) = (0.98)(0.98) = 0.9604 \text{ (1-Point)}$$

The probability distribution of X is **(2-Points)**

X	0	1	2
$f(x)$	0.0004	0.0392	0.9604

b. If Y is a random variable given by $Y = X^2 + 1$ find the expected value of Y.

$$E(Y) = E(X^2 + 1) = \sum_{\text{all } x} (x^2 + 1)f(x) \text{ (1-Point)}$$

$$= (0^2 + 1)(0.0004) + (1^2 + 1)(0.0392) + (2^2 + 1)(0.9604) \text{ (1-Point)}$$

$$= 0.0004 + 0.0784 + 4.802 = 4.8808 \text{ (1-Point)}$$

Q2. If the probability density function for a random variable is given by: $f(\theta) = \begin{cases} e^{-(\theta-3)} & , \theta > k \\ 0 & , \text{elsewhere} \end{cases}$

a. Find the value of K

$$\int_k^{\infty} f(\theta) d\theta = 1 \text{ (1-Point)}$$

$$\int_k^{\infty} e^{-(\theta-k)} d\theta = -e^{-(\theta-k)} \Big|_k^{\infty} = 1 \text{ (2-Points)}$$

$$= -\left(0 - e^{-(k-3)}\right) = 1 \Rightarrow e^{-k+3} = 1$$

$$-k + 3 = 0 \Rightarrow k = 3 \text{ (1-Point)}$$

b. Find the distribution function $F(\theta)$

$$F(\theta) = \int_3^{\theta} f(t) dt \text{ (2-Points)}$$

$$\int_3^{\theta} e^{-(t-3)} dt = -e^{-(t-3)} \Big|_3^{\theta} \text{ (2-Points)}$$

$$= -\left(e^{-(\theta-3)} - 1\right) = 1 - e^{-(\theta-3)} \text{ (1-Point)}$$

$$\text{So, } F(\theta) = \begin{cases} 1 - e^{-(\theta-3)}, & \theta \geq 3 \\ 0 & , \theta < 3 \end{cases}$$