KING FAHD UNIVERSITY OF PETROLEUM AND MINERALS DEPARTMENT OF MATHEMATICS AND STATISTICS MATH 131 FINAL EXAM Duration: 150 mn Instructor: Dr. Bilal Chanane

NAME:.....ID:.....

Note: 50 pts for the exercise on the use of the simplex method, all the other exercises have a 25 pts weight. The total is 400 pts.

Exercise 1 If X is a normal random variable with mean $\mu = 30$ and standard deviation $\sigma = 5$, determine the value of the standard normal random variable Z that corresponds to X = 28.

Exercise 2 If Z has a standard normal distribution, find P(-1 < Z < 2). Hint: A(1.) = 0.3413, A(2.) = 0.4772

Exercise 3 The time (in minutes) that a person arriving at a train station must wait for a train is uniformly distributed with density $f(x) = \frac{1}{20}$ where $0 \le x \le 20$. Find the mean waiting time μ and the standard deviation σ .

Exercise 4 Suppose the cumulative distribution function of the random variable X is given by

$$F(x) = \begin{cases} 0, & \text{if } x < 0\\ \frac{x}{4}, & \text{if } 0 \le x \le 4\\ 1, & \text{if } x > 4 \end{cases}$$

Find P(1 < X < 3).

Exercise 5 A biased coin is tossed 7 times. If the probability of heads appearing on any toss is $\frac{2}{3}$, what is the probability that exactly three heads appear.

Exercise 6 A random variable X has a distribution given by f(0) = 0.3, f(1) = k, f(2) = 0.5. Find the mean μ and the variance Var(X),

Exercise 7 A sample space is partitioned by events E and F, where $P(E) = \frac{1}{2}$. Suppose S is an event such that $P(S|E) = \frac{1}{3}$ and $P(S|F) = \frac{3}{5}$. Find P(F|S).

Exercise 8 The probability that Bob survives ten more years is $\frac{3}{5}$, and the probability that Mary survives ten more years is $\frac{2}{3}$. Find the probability that exactly one of them survives ten more years. (Assume independence). Hint: Draw a diagram.

Exercise 9 After a production run, it was found that 20% of the units produced had a faulty weld and 15% had both a defective paint job and a faulty weld. If a unit is randomly selected from this run and it has a faulty weld, what is the probability that it also has a defective paint job?

Exercise 10 If a pair of dice are rolled, what is the probability that the sum of the numbers appearing is 10?

Exercise 11 if a coin is tossed and then a die is rolled, and the results are observed, determine the sample space of this experiment.

Exercise 12 An \$10000 loan is amortized by equal semiannual payments over five years. If interest is at the rate of 8% compounded semiannually, what is the first payment ?

Exercise 13 Determine the present value of \$7000 due in 4 years if the interest rate is 7% compounded quarterly?

Exercise 14 Use the simplex method to solve the linear programming problem

Maximize Z = 20x + 30y

subject to

$$3x + y \leq 10$$

$$x + 8y \leq 11$$

$$x + 3y \leq 15$$

$$x, y \geq 0$$

Exercise 15 Find the dual of

Maximize U = 2x + y + 4z

subject to