

PROBLEM SHEET 1 ON STATISTICAL AND PROBABILISTIC METHODS

1. Verify that the following functions are probability mass functions, and determine the requested probabilities.

(i)

x	-2	-1	0	1	2
$\mathbf{W(x)}$	1/8	2/8	2/8	2/8	1/8

- (a) $P(X \leq 2)$ (b) $P(X > -2)$
 (c) $P(-1 \leq X \leq 1)$ (d) $P(X \leq -1 \text{ or } X = 2)$

(ii) $\mathbf{W(x)} = (8/7)(1/2)^x$, $x = 1, 2, 3$

- (a) $P(X \leq 1)$ (b) $P(X > 1)$
 (c) $P(2 < X < 6)$ (d) $P(X \leq 1 \text{ or } X > 1)$

2. Verify that the following function **is** a cumulative distribution function and determine the probability mass function and the requested probabilities.

$$F(x) = \begin{cases} 0 & x < 1 \\ 0.5 & 1 \leq x < 3 \\ 1 & 3 \leq x \end{cases}$$

- (a) $P(X \leq 3)$ (b) $P(X \leq 2)$
 (c) $P(1 \leq X \leq 2)$ (d) $P(X > 2)$

3. The number of messages sent per hour over a computer network has the following distribution:

$x = \text{number of messages}$	10	11	12	13	14	15
$\mathbf{W(x)}$	0.08	0.15	0.30	0.20	0.20	0.07

Determine the mean and standard deviation of the number of messages sent per hour.

$$E(X) = 10(0.08) + 11(0.15) + \dots + 15(0.07) = 12.5$$

$$E(X^2) = 10^2(0.08) + 11^2(0.15) + \dots + 15^2(0.07) = 12.5^2 + 1.85$$

$$\sigma = \sqrt{E(X^2)} = \sqrt{1.85} = 1.36$$

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Table of Contents Student Solutions Man T A Brief Intro To Prob Stat

1. Understanding the eBook Student Solutions Man T A Brief Intro To Prob Stat
 - The Rise of Digital Reading Student Solutions Man T A Brief Intro To Prob Stat
 - Advantages of eBooks Over Traditional Books
2. Identifying Student Solutions Man T A Brief Intro To Prob Stat
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Student Solutions Man T A Brief Intro To Prob Stat
 - User-Friendly Interface
4. Exploring eBook Recommendations from Student Solutions Man T A Brief Intro To Prob Stat
 - Personalized Recommendations
 - Student Solutions Man T A Brief Intro To Prob Stat User Reviews and Ratings
 - Student Solutions Man T A Brief Intro To Prob Stat and Bestseller Lists

5. Accessing Student Solutions Man T A Brief Intro To Prob Stat Free and Paid eBooks
 - Student Solutions Man T A Brief Intro To Prob Stat Public Domain eBooks
 - Student Solutions Man T A Brief Intro To Prob Stat eBook Subscription Services
 - Student Solutions Man T A Brief Intro To Prob Stat Budget-Friendly Options
6. Navigating Student Solutions Man T A Brief Intro To Prob Stat eBook Formats
 - ePub, PDF, MOBI, and More
 - Student Solutions Man T A Brief Intro To Prob Stat Compatibility with Devices
 - Student Solutions Man T A Brief Intro To Prob Stat Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Student Solutions Man T A Brief Intro To Prob Stat
 - Highlighting and Note-Taking Student Solutions Man T A Brief Intro To Prob Stat
 - Interactive Elements Student Solutions Man T A Brief Intro To Prob Stat
8. Staying Engaged with Student Solutions Man T A Brief Intro To Prob Stat
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Student Solutions Man T A Brief Intro To Prob Stat
9. Balancing eBooks and Physical Books Student Solutions Man T A Brief Intro To Prob Stat
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Student Solutions Man T A Brief Intro To Prob Stat
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Student Solutions Man T A Brief Intro To Prob Stat
 - Setting Reading Goals Student Solutions Man T A Brief Intro To Prob Stat
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Student Solutions Man T A Brief Intro To Prob Stat
 - Fact-Checking eBook Content of Student Solutions Man T A Brief Intro To Prob Stat
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

-
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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