SA402 · Dynamic and Stochastic Models

Exam 0 – 9/16/2022

Instructions	Problem	Weight	Score
• You have 50 minutes to complete this exam.	la	1	
 You may use your plebe-issue TI-36X Pro calculator. 	1b	1	
 You may not use any other materials. 	lc	1	
 No collaboration allowed. All work must be your own. 	1d	1	
 Show all your work. To receive full credit, your solutions must be completely correct, sufficiently justified, and easy to follow. 	2a	1	
	2b	1	
• Keep this booklet intact.	2c	1	
 Do not discuss the contents of this exam with any midshipmen until it is returned to you. 	2d	1	
	3a	1	
	3b	1	
	3c	1	
	4a	1	
	4b	1	
	5a	1	
	5b	1	
	Total		/ 150

Problem 0. Copy and sign the honor statement below. This exam will not be graded without a signed honor statement.

The Naval Service I am a part of is bound by honor and integrity. I will not compromise our values by giving or receiving unauthorized help on this exam.

Problem 1. Consider the random variable *X* with the following pdf:

$$f_X(a) = \begin{cases} 0 & \text{if } a < -1, \\ \frac{3}{2}a^2 & \text{if } -1 \le a < 1, \\ 0 & \text{if } a \ge 1. \end{cases}$$

a. What is the cdf of X? Make sure to define the cdf $F_X(b)$ for all values of b between $-\infty$ and $+\infty$.

b. What is the expected value of *X*?

c. What is the minimum value that the random variable *X* can output? Briefly explain.

d. For the random variable X, which is more likely: a value near -1, or a value near 0? Briefly explain.

Problem 2. Consider the random variable *Y* with the following cdf:

$$F_Y(a) = \begin{cases} 0 & \text{if } a < -3, \\ 0.2 & \text{if } -3 \le a < 1, \\ 0.7 & \text{if } 1 \le a < 7, \\ 1 & \text{if } a \ge 7. \end{cases}$$

a. What is the pmf of *Y*?

b. What is the probability that $0 < Y \le 4$?

c. What is the probability that Y = 5?

d. What is the variance of *Y*?

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Problem 3. Simplex Pizza sells New York style and Sicilian style pizza by the slice. Let *N* represent the number of New York style slices in one order, and let *T* represent the total number of slices in one order. The joint pmf p_{NT} for *N* and *T* is:

		Т		
	p_{NT}	1	2	3
Ν	0	0.10	0.05	0.01
	1	0.25	0.10	0.02
	2	0	0.35	0.04
	3	0	0	0.08

a. What is the probability that an order contains a total of 2 slices?

b. Explain why $p_{NT}(2,1) = p_{NT}(3,1) = p_{NT}(3,2) = 0$.

c. What is the probability that an order contains 2 New York style slices, given that the order contains a total of 2 slices?

Problem 4. As an analyst for Simplex Pizza, you have determined that the delivery times (in hours) are best modeled using a random variable *Z* with the following cdf:

$$F_Z(a) = \begin{cases} 0 & \text{if } a < 0, \\ 1 - e^{-4a} & \text{if } a \ge 0. \end{cases}$$

The company promises delivery within 0.5 hours or the pizza is free.

a. What is the probability that a delivery takes more than 0.5 hours?

b. What is the probability that a delivery takes more than 0.5 hours, given that a customer has already waited 0.25 hours?

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Problem 5. The Orange Company was having problems with its automated manufacturing cells yesterday: sometimes a tablet came out of a cell defective. 50% of the tablets were produced in cell 1, 30% in cell 2, and 20% in cell 3. 2% of the tablets produced in cell 1 came out defective, 3% in cell 2, and 5% in cell 3.

Suppose you select 1 tablet made yesterday at random. Let *C* be a random variable that represents the cell it was produced in (i.e., C = 1, 2 or 3). In addition, let *D* represent a random variable indicating whether the tablet came out defective (i.e., D = 1 if defective, 0 otherwise).

a. What is the probability that the randomly selected tablet came out defective, i.e. $Pr{D = 1}$?

b. Are *C* and *D* independent? Give a numerical argument for why or why not.

Additional page for scratchwork or solutions