AMERICAN UNIVERSITY OF BEIRUT MATHEMATICS 230 FINAL EXAMINATION

Date: January 31, 2002 Time = 1 hour 30 minutes

Please, print your name and ID number on both the question sheet and the booklet.

You are allowed to use one formula sheet and a calculator.

- 1. An urn contains 10 red and 9 white balls. The balls are drawn from the urn at random, one at a time. Find the probability that the fourth white ball is the sixth ball drawn if the sampling is done
 - (a) with replacement. [5 pts]
 - (b) without replacement. [5 pts]
- 2. Bowl A contains two red chips, Bowl B contains two white chips, and Bowl C contains one red chip and one white chip. A bowl is selected at random (with equal probabilities), then one chip is drawn from that bowl.
 - (a) Compute the probability of selecting a white chip. [5 pts]
 - (b) If the chip selected is white, compute the conditional probability that the other chip in the bowl is red. [5 pts]
- 3. Let the *pdf* of the random variable X be $f(x) = k(2/3)^x$ if x = 2, 3, ... and zero elsewhere.
 - (a) Find the value of k such that f(x) is a pdf? [4 pts]
 - (b) Find the mean and variance of X. [6 pts]
- 4. Let X have the pdf $f(x) = e^{-x}/(1 + e^{-x})^2$ if $-\infty < x < \infty$. Find the pdf of the transformation Y = |X|. [10 pts]
- 5. Let X and Y be independent random variables with respective binomial distributions $b(n_1, p)$ and $b(n_2, p)$. Find the distribution of the random variable $\mathbf{Z} = n_1 + n_2 X Y$. [10 pts]

6. Let X equal the birth weight (in Kg) of babies in Singapore. Assume that the distribution of X is N(3.1,1). Let Y equal the number of babies that weigh less than 3.1 kg at birth among 20 of these babies selected independently. Find $P(Y \leq 3)$. [10 pts]