

Review of Probability

0.1. Experiments and Events

1.1. (a) $(4 \cdot 3)/(10 \cdot 9) = 12/90$, (b) $1 - (30/90 + 12/90) = 48/90$.

1.2. $\Omega = \{T, E, N, S\}$, $P(\{T\}) = 1/9$, $P(\{E\}) = 4/9$, $P(\{N\}) = 2/9$, $P(\{S\}) = 2/9$.

1.3. Breaking things down according to the value on the red die the probability is $(5 + 4 + 3 + 2 + 1 + 0)/36 = 15/36$.

1.4. (a) $(5 + 6 + 5)/36$, (b) $(11 + 9)/36$, (c) $(2m - 1)/36$.

1.5. Let A and B denote the victory events for the the two teams. (a) $2/16$. The only two outcomes are $AAAA$ and $BBBB$. (b) $4/32$. For A to win in exactly five we must have $BAAAA$, $ABAAA$, $AABAA$, or $AAABA$. (c) $20/64$. For A to win in exactly six B must win exactly 2 of the first 5 games, which can be done in $\binom{5}{2} = 10$ ways and A must win the sixth game. (d) $40/128$. For A to win in exactly seven, B must win exactly 3 of the first 6 games, which can be done in $\binom{6}{3} = 20$ ways and A must win the seventh game.

1.6. (a) Using (1.2), $P(C \cup A) = P(A) + P(C) - P(A \cap C) = .5 + .25 - .15 = .7$. (b) Yes since $P(A \cap C) = .15 = .5 \cdot .25 = P(A) \cdot P(C)$.

1.7. (a) What we know is that $P(C) = 160/320$, $P(M) = 170/320$, $P(C \cap M) = 100/320$. From this it follows that $P(W) = 150/320$, $P(C \cap W) = 60/320$, so $P(C^c \cap W) = 90/320$, i.e., 90 women did not go to college. (b) No since

$$P(C)P(M) = \frac{160}{320} \cdot \frac{170}{320} = \frac{85}{320} \neq \frac{100}{320} = P(C \cap M)$$

(c) $P(C|M) = P(C \cap M)/P(M) = 100/170$. (d) $P(M|C) = P(M \cap C)/P(C) = 100/160$.

Essentials Of Stochastic Processes Durrett Solution Manual

RM Cervero



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Forthcoming Books Rose Arny,2001 *Essentials of Stochastic Processes* ,2004 *Modeling and Analysis of Stochastic Systems Second Edition - Solutions Manual* Taylor & Francis Group,2009-12-11 This practical and accessible text enables readers from engineering business operations research public policy and computer science to analyze stochastic systems Emphasizing the modeling of real life situations with stochastic elements and analyzing the resulting stochastic model it presents the major cases of useful stochastic processes discrete and continuous time Markov chains renewal processes regenerative processes and Markov regenerative processes The author provides reader friendly yet rigorous coverage He follows a set pattern of development for each class of stochastic processes and introduces Markov chains before renewal processes so that readers can begin modeling systems early He demonstrates both numerical and analytical solution methods in detail and dedicates a separate chapter to queueing applications *Modeling and Analysis of Stochastic Systems* includes numerous worked examples and exercises conveniently categorized as modeling computational or conceptual and making difficult concepts easy to grasp Taking a practical approach to working with stochastic models this book helps readers to model and analyze the increasingly complex and interdependent systems made possible by recent advances

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