

3.45



$$\textcircled{a} \quad I_S = 1 \text{ iff } S \in S \Rightarrow I_S = 1 \text{ a.s. } S \\ I_\phi = 1 \text{ iff } \phi \in \phi \Rightarrow I_\phi = 0 \text{ a.s. } S$$

$$\textcircled{b} \quad I_{A \cap B} = 1 \text{ iff } S \in A \text{ and } S \in B \Leftrightarrow I_A(S) = 1 \text{ and } I_B(S) = 1 \\ \Leftrightarrow I_{A \cap B} = I_A(S) I_B(S).$$

$$I_{A \cup B}(S) = 0 \text{ iff } S \notin A \cup B \Leftrightarrow S \in A^c \cap B^c \Leftrightarrow I_A(S) I_B(S) = 1 \\ \Leftrightarrow (1 - I_A(S))(1 - I_B(S)) = 1 \\ \Leftrightarrow 1 - I_A(S) - I_B(S) + I_A(S) I_B(S) = 1 \\ \Leftrightarrow I_A(S) + I_B(S) - I_A(S) I_B(S) = 0 \\ \Leftrightarrow I_A(S) + I_B(S) - I_{A \cap B}(S) = 0 = I_{A \cup B}(S)$$

$$\textcircled{c} \quad E[I_S] = 1 \cdot P[S] = 1 \\ E[I_\phi] = 0 \cdot P[\phi] = 0 \\ E[I_{A \cap B}] = 1 \cdot P[A \cap B] \\ E[I_{A \cup B}] = E[I_A] + E[I_B] - E[I_{A \cap B}] \\ = P[A] + P[B] - P[A \cap B].$$

3.46

$n=8$   $p=0.25$  Binomial random variable

$$\textcircled{a} \quad P[N=0] = \binom{8}{0} p^0 (1-p)^{8-0} = (0.75)^8 = 0.100$$

$$\textcircled{b} \quad P[N=1] = \binom{8}{1} p^1 (1-p)^{8-1} = 8(0.25)(0.75)^7 = 0.267$$

$$\textcircled{c} \quad P[N \geq 4] = \sum_{j=4}^8 \binom{8}{j} (0.25)^j (0.75)^{8-j} = 0.0273$$

$$\textcircled{d} \quad P[2 < N < 6] = \sum_{j=3}^5 \binom{8}{j} (0.25)^j (0.75)^{8-j} = 0.3172$$

# Probability Statistics Rom Processes Manual

**Lei Guo, Maxwell McCombs**



## **Probability Statistics Rom Processes Manual:**

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