

3.45



$$\textcircled{a} \quad I_S = 1 \text{ iff } S \Rightarrow I_S = 1 \text{ a.e. } S$$

$$I_{\emptyset} = 1 \text{ iff } \emptyset \in \emptyset \Rightarrow I_{\emptyset} = 0 \text{ a.e. } S$$

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

$$\Leftrightarrow I_{A \cap B} = I_A(S) I_B(S).$$

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

$$\Leftrightarrow (1 - I_A(S))(1 - I_B(S)) = 1$$

$$\Leftrightarrow 1 - I_A(S) - I_B(S) + I_A(S) I_B(S) = 1$$

$$\Leftrightarrow I_A(S) + I_B(S) - I_A(S) I_B(S) = 0$$

$$\Leftrightarrow I_A(S) + I_B(S) - I_{A \cap B}(S) = 0 = I_{A \cup B}(S)$$

$$\textcircled{c} \quad E[I_S] = 1 \cdot P[S] = 1$$

$$E[I_{\emptyset}] = 0 \cdot P[\emptyset] = 0$$

$$E[I_{A \cap B}] = 1 \cdot P[A \cap B]$$

$$E[I_{A \cup B}] = E[I_A] + E[I_B] - E[I_{A \cap B}]$$

$$= P[A] + P[B] - P[A \cap B].$$

3.46

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

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

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

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

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

Probability Statistics Rom Processes Manual

AW Rasmussen



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Handbook of Mathematics for Engineers and Scientists Andrei D. Polyandin, Alexander V. Manzhirov, 2006-11-27

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Loss Models: From Data to Decisions, 4e Student Solutions Manual Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, 2014-08-21 Student Solutions Manual to Accompany Loss Models From Data to Decisions Fourth Edition This volume is organised around the principle that much of actuarial science consists of the construction and analysis of mathematical models which describe the process by which funds flow into and out of an insurance system

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Foundations Pack with CD-ROM Ron Mittelhammer (Prof.), George G. Judge, Douglas J. Miller, 2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the principles and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including traditional likelihood based and non traditional non likelihood based procedures that can be used in conjunction with the computer to address economic problems *Subject Guide to Books in Print*, 1991 **The Software Encyclopedia**, 1988 **Elementary Statistics' 2005 Ed. (W/ Computer Application) ,**

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