

3.45



$$\begin{aligned} \textcircled{a} \quad I_S = 1 \quad \forall \omega \in S \Rightarrow I_S = 1 \text{ a.s. } S \\ I_{\emptyset} = 1 \quad \forall \omega \in \emptyset \Rightarrow I_{\emptyset} = 0 \text{ a.s. } S \end{aligned}$$

$$\begin{aligned} \textcircled{b} \quad I_{A \cap B} = 1 \quad \forall \omega \in A \cap B \Leftrightarrow I_A(\omega) = 1 \text{ and } I_B(\omega) = 1 \\ \Leftrightarrow I_{A \cap B} = I_A(\omega) I_B(\omega). \end{aligned}$$

$$\begin{aligned} I_{A \cup B}(\omega) = 0 \quad \forall \omega \notin A \cup B \Leftrightarrow \omega \in A^c \cap B^c \Leftrightarrow I_A(\omega) I_B(\omega) = 1 \\ \Leftrightarrow (1 - I_A(\omega))(1 - I_B(\omega)) = 1 \\ \Leftrightarrow 1 - I_A(\omega) - I_B(\omega) + I_A(\omega) I_B(\omega) = 1 \\ \Leftrightarrow I_A(\omega) + I_B(\omega) - I_A(\omega) I_B(\omega) = 0 \\ \Leftrightarrow I_A(\omega) + I_B(\omega) - I_{A \cap B}(\omega) = 0 = I_{A \cup B}(\omega) \end{aligned}$$

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

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

R Bogdan



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