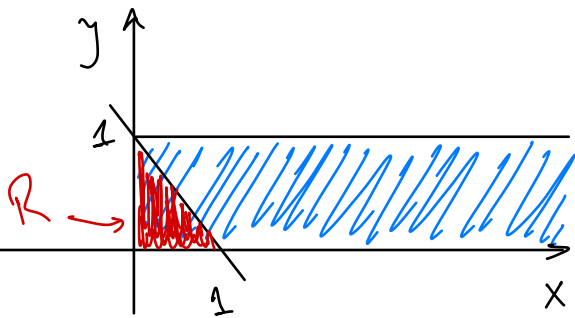


Solutions to HW10

#1 $X \sim \text{Exponential}(\lambda)$ ← this changes $f_X(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$

$Y \sim \text{Uniform}([0,1])$ $f_Y(y) = \begin{cases} 1 & y \in [0,1] \\ 0 & \text{otherwise} \end{cases}$

$$f_{X,Y}(x,y) = f_X(x) \cdot f_Y(y) = \begin{cases} \lambda e^{-\lambda x} & \text{if } (x,y) \in [0,+\infty) \times [0,1] \\ 0 & \text{otherwise} \end{cases}$$



$$P(X+Y \leq 1) = P(Y \leq 1-X)$$

$$= \iint_R f_{X,Y}(x,y) dx dy$$

$$= \int_0^1 \int_0^{1-y} \lambda e^{-\lambda x} dx dy$$

$$= \int_0^1 \left(-e^{-\lambda x} \right) \Big|_0^{1-y} dy$$

$$= \int_0^1 1 - e^{-\lambda(1-y)} dy$$

$$= 1 - e^{-\lambda} \int_0^1 e^{\lambda y} dy$$

$$= 1 - e^{-\lambda} \left(\frac{e^{\lambda y}}{\lambda} \right) \Big|_0^1$$

$$= \boxed{1 - \frac{1}{\lambda} + \frac{e^{-\lambda}}{\lambda}}$$

$$y = 1-x \Leftrightarrow x = 1-y$$

$$R = \{(x,y) : 0 \leq y \leq 1, 0 \leq x \leq 1-y\}$$

#2 $X =$ output from solar panel that costs \$4,000
 $Y =$ _____ a _____ b _____ \$3,000
 $Z =$ _____ c _____ d _____ \$2,500

$$40 \leq E(aX + bY + cZ) = aE(X) + bE(Y) + cE(Z)$$

these change.

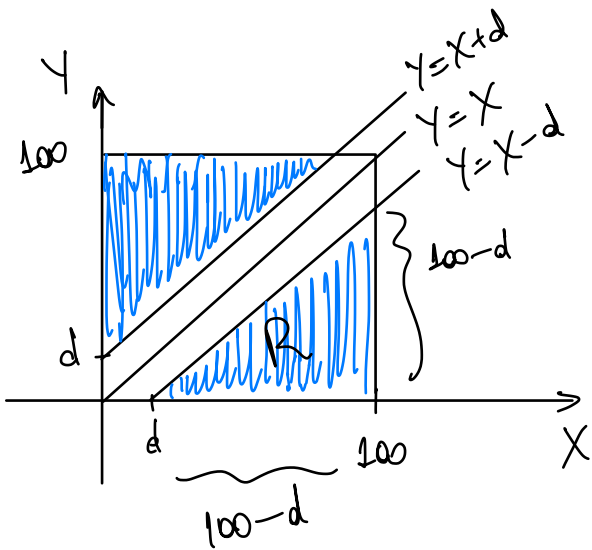
unknown

$$E(Z) \geq \frac{40 - aE(X) - bE(Y)}{c}$$

#3 $X =$ location of migrants
 $Y =$ location of patrol

$|Y - X| =$ distance between them

this changes



$$\begin{aligned} P(|Y - X| \geq d) &= P(-d \leq Y - X \leq d) \\ &= P(X - d \leq Y \leq X + d) \end{aligned}$$

$$= \frac{2 \cdot \text{Area}(R)}{100^2}$$

$$= \frac{(100 - d)^2}{100^2}$$