

MATH 3160 - Probability - Fall 2017
Quiz 6, Wednesday October 18

- (1) Suppose \mathbf{X} is a Poisson random variable with parameter λ . Find the formula for $\mathbb{P}(\mathbf{X} \geq 2)$.

Answer:
$$\mathbb{P}(\mathbf{X} \geq 2) = e^{-\lambda} \sum_{i=2}^{\infty} \lambda^i / i! = 1 - e^{-\lambda} - \lambda e^{-\lambda}$$

- (2) Suppose \mathbf{X} is a Poisson random variable with parameter λ . If $\mathbb{P}(\mathbf{X} = 0) = \frac{1}{2}$, can you find λ ?

Answer: $\mathbb{P}(\mathbf{X} = 0) = \frac{1}{2} = e^{-\lambda}$. Therefore
$$\lambda = -\log\left(\frac{1}{2}\right) = \log(2)$$

- (3) Suppose that $\frac{1}{8}$ of all students are left-handed. A class of size **24** meets in a room with **21** right-handed desks and **3** left-handed desks. What is the probability that every student can have a suitable desk?

Answer: The exact answer is
$$\binom{24}{3} \left(\frac{1}{8}\right)^3 \left(\frac{7}{8}\right)^{21} = \frac{24 \cdot 23 \cdot 22 \cdot 7^{21}}{3 \cdot 2 \cdot 8^{24}}$$

In decimals, this is **.239...** Note that Poisson approximation with $\lambda = 3$ would give $e^{-3}3^3/3! \approx 0.224$, but this was not a part of the question.

- (4) Suppose again that $\frac{1}{8}$ of all students are left-handed. Another class of size **24** meets in a room with **22** right-handed desks and **4** left-handed desks. What is the probability that every student can have a suitable desk?

Answer:
$$\binom{24}{2} \left(\frac{1}{8}\right)^2 \left(\frac{7}{8}\right)^{22} + \binom{24}{3} \left(\frac{1}{8}\right)^3 \left(\frac{7}{8}\right)^{21} + \binom{24}{4} \left(\frac{1}{8}\right)^4 \left(\frac{7}{8}\right)^{20} = \sum_{k=2}^4 \binom{24}{k} \left(\frac{1}{8}\right)^k \left(\frac{7}{8}\right)^{24-k}$$

In decimals, this is **0.571...**

The Poisson approximation gives
$$e^{-\lambda} \sum_{i=2}^4 \lambda^i / i! = e^{-3} \sum_{i=2}^4 3^i / i! \approx 0.616$$

- (5) Suppose once again that $\frac{1}{8}$ of all students are left-handed. Yet another class of size **24** meets in a room with **24** right-handed desks and **5** left-handed desks. What is the probability that every student can have a suitable desk?

Answer:

$$\sum_{k=0}^5 \binom{24}{k} \left(\frac{1}{8}\right)^k \left(\frac{7}{8}\right)^{24-k}$$

In decimals, this is **0.853...**

The Poisson approximation gives
$$e^{-\lambda} \sum_{i=0}^5 \lambda^i / i! = e^{-3} \sum_{i=0}^5 3^i / i! \approx 0.916$$

Later on we will discuss the normal approximation and the so-called Z-score. Note that in this range the normal approximation becomes more accurate than the Poisson approximation. Here the Z-score value is
$$\mathbf{Z} = \frac{\mathbf{X} - \mu}{\sigma} = \frac{\mathbf{X} - \mathbb{E}\mathbf{X}}{\sqrt{\text{Var}(\mathbf{X})}} = \frac{5-3}{\sqrt{21/8}} \approx 1.23$$
 which would give the approximate probability **0.89**