

STAT/MA 41600  
In-Class Problem Set #34: November 6, 2015

1. Some students take an examination in a course at Purdue. Let  $X$  denote the percent of students who pass the examination. Suppose that  $X$  is a Beta random variable with  $\alpha = 8$  and  $\beta = 2$ .
  - 1a. What is the expected percentage of students who pass the exam? I.e., what is  $\mathbb{E}(X)$ ?
  - 1b. What is the probability density function  $f_X(x)$  of  $X$ ?
  - 1c. Can you verify that  $f_X(x)$  is a valid probability density function?
2. Same setup as #1.
  - 2a. Find  $P(X > 0.90)$ , i.e., the probability that at least 90% of students pass the exam.
  - 2b. Find  $P(X > 0.90 \mid X > 0.80)$ .
3. In a certain town in Oregon, the percentage of rainy days during a given time period is modelled by a Beta random variable  $X$  with  $\alpha = 2$  and  $\beta = 20$ .  
Find  $P(X < 0.15)$ . Hint: Use the  $u$ -substitution  $u = x - 1$ .
4. Review question:
  - 4a. Is the sum of two independent Bernoulli random variables (with the same parameters  $p$ ) also a Bernoulli random variable? If not, what kind of random variable is the sum?
  - 4b. Is the sum of two independent Binomial random variables (with the same parameters  $p$ ) also a Binomial random variable? If not, what kind of random variable is the sum?
  - 4c. Is the sum of two independent Geometric random variables (with the same parameters  $p$ ) also a Geometric random variable? If not, what kind of random variable is the sum?
  - 4d. Is the sum of two independent Negative Binomial random variables (with the same parameters  $p$ ) also a Negative Binomial random variable? If not, what kind of random variable is the sum?
  - 4e. Is the sum of two independent Poisson random variables also a Poisson random variable? If not, what kind of random variable is the sum?
  - 4f. Is the sum of two independent Exponential random variables (with the same parameters  $\lambda$ ) also an Exponential random variable? If not, what kind of random variable is the sum?
  - 4g. Is the sum of two independent Gamma random variables (with the same parameters  $\lambda$ ) also an Gamma random variable? If not, what kind of random variable is the sum?