

STAT/MA 41600
In-Class Problem Set #41: November 30, 2016

- 1.** Suppose that the waiting time for the next Facebook message to arrive has an expected value of 2 minutes.
 - 1a.** Find an upper bound on the probability that the waiting time is 3.5 minutes or longer.
 - 1b.** If we are told that the waiting time has an exponential distribution, what is the exact probability that the waiting time is 3.5 minutes or longer?
 - 1c.** If we assume, as in **1b**, that the waiting time is exponential, then what is the variance of the waiting time?
- 2.** Every day at 7 PM, you begin waiting for your significant other to arrive. The waiting time is random, with an average of 20 minutes and standard deviation of 5 minutes. Find a bound on the probability that your significant other arrives between 7:10 PM and 7:30 PM.
- 3 (review).** Suppose that it is 9:30 AM. We begin waiting for Alejandra and Bruno to arrive. Their arrival times are independent. Let X and Y (respectively) denote the times, given in minutes after 9:30 AM until they arrive. Suppose that X and Y are exponential random variables, with $\mathbb{E}(X) = 5$ and $\mathbb{E}(Y) = 7$. Find the probability that they arrive within 3 minutes of each other.
- 4 (review).** Suppose that the point (X, Y) is chosen uniformly at random in the rectangle with corners at the points $(0, 0)$, $(6, 0)$, $(6, 4)$, and $(0, 4)$. Find $P(|X - Y| \leq 1)$.