CS 333202: Probability and Statistics HW12 Part III

1. Since X + Y + Z is Poisson with parameter $\lambda_1 + \lambda_2 + \lambda_3$, and X + Z is Poisson with parameter $\lambda_1 + \lambda_3$, we have that

$$P(Y = y \mid X + Y + Z = t)$$

$$= \frac{P(Y = y, X + Z = t - y)}{P(X + Y + Z = t)}$$

$$= \frac{\frac{e^{-\lambda_2} \lambda_2^y}{y!} \cdot \frac{e^{-(\lambda_1 + \lambda_3)} (\lambda_1 + \lambda_3)^{t - y}}{(t - y)!}}{\frac{e^{-(\lambda_1 + \lambda_2 + \lambda_3)} (\lambda_1 + \lambda_2 + \lambda_3)^t}{t!}}$$

$$= \binom{t}{y} \left(\frac{\lambda_2}{\lambda_1 + \lambda_2 + \lambda_3}\right)^y \left(\frac{\lambda_1 + \lambda_3}{\lambda_1 + \lambda_2 + \lambda_3}\right)^{t - y}$$

2. Let X be the remaining calling time of the person in the booth. Let Y be the calling time of the person ahead of Mr. Watkins. By the memoryless property of exponential, X is exponential with parameter 1/8. Since Y is also exponential with parameter 1/8, assuming that X and Y are independent, the waiting time of Mr. Watkins, X + Y, is gamma with parameters 2 and 1/8. Therefore,

$$P(X + Y \ge 12) = \int_{12}^{\infty} \frac{1}{64} x e^{-x/8} dx = \frac{5}{2} e^{-3/2} = 0.558.$$

3. Let \bar{X} be the average of the weights of the 12 randomly selected athletes. Let X_1, X_2, \ldots, X_{12} be the weights of these athletes. Since

$$\bar{X} \sim N(225, \frac{25^2}{12}) = N(225, \frac{625}{12})$$

we have that

$$P(X_1 + X_2 + \dots + X_{12} \le 2700) = P(\bar{X} \le \frac{2700}{12}) = P(\bar{X} \le 225) = P(\frac{\bar{X} - 225}{\sqrt{625/12}} \le \frac{225 - 225}{\sqrt{625/12}}) = \Phi(0) = \frac{1}{2}$$