Name ________________________ ID3 _ _ _

EES 315: Probability and Random Processes **2020/1**

HW 3 — Due: September 16, 11:59 PM

Lecturer: Prapun Suksompong, Ph.D.

Instructions

(a) This assignment has 3 pages.

(b) (1 pt) Two choices for submission:

  (i) Online submission via Google Classroom
   - PDF only. Paper size should be the same as the posted file.
   - Only for those who can directly work on the posted PDF file using devices with pen input.
   - No scanned work, photos, or screen capture.
   - Your file name should start with your 10-digit student ID: "5565242231 315 HW3.pdf"

  (ii) Hardcopy submission: Work and write your answers **directly on a hardcopy of the posted file** (not on another blank sheet of paper).

(c) (1 pt) Write your first name and the last three digits of your student ID in the spaces provided on the upper-right corner of this page.

(d) (8 pt) Try to solve all problems. Write down all the steps that you have done to obtain your answers. You may not get full credit even when your answer is correct without showing how you get your answer.

(e) Late submission will be heavily penalized.

Problem 1. (**Classical Probability and Combinatorics**) A bin of 50 parts contains five that are defective. A sample of two parts is selected at random, without replacement. Determine the probability that both parts in the sample are defective. [Montgomery and Runger, 2010, Q2-49]

Problem 2. (**Classical Probability and Combinatorics**) We all know that the chance of a head (H) or tail (T) coming down after a fair coin is tossed are fifty-fifty. If a fair coin is tossed ten times, then intuition says that five heads are likely to turn up.

Calculate the probability of getting exactly five heads (and hence exactly five tails).

Problem 3. ***Binomial theorem***: For any positive integer n, we know that

$$(x+y)^n = \sum_{r=0}^{n} \binom{n}{r} x^r y^{n-r}. \tag{3.1}$$

(a) What is the coefficient of $x^{12}y^{13}$ in the expansion of $(x+y)^{25}$?

(b) What is the coefficient of $x^{12}y^{13}$ in the expansion of $(2x-3y)^{25}$?

(c) Use the binomial theorem (3.3) to evaluate $\sum_{k=0}^{n}(-1)^k\binom{n}{k}$.

Extra Questions

Here are some optional questions for those who want more practice.

Problem 4. ***An Even Split at Coin Tossing***: Let p_n be the probability of getting exactly n heads (and hence exactly n tails) when a fair coin is tossed $2n$ times.

(a) Find p_n.

(b) Sometimes, to work theoretically with large factorials, we use Stirling's Formula:

$$n! \approx \sqrt{2\pi n}\, n^n e^{-n} = \left(\sqrt{2\pi e}\right) e^{\left(n+\frac{1}{2}\right)\ln\left(\frac{n}{e}\right)}. \tag{3.2}$$

Approximate p_n using Stirling's Formula.

(c) Find $\lim_{n\to\infty} p_n$.

Problem 5. ***Binomial theorem***: For any positive integer n, we know that

$$(x+y)^n = \sum_{r=0}^{n} \binom{n}{r} x^r y^{n-r}. \tag{3.3}$$

(a) Use the binomial theorem (3.3) to simplify the following sums

(i) $\sum_{\substack{r=0 \\ r \text{ even}}}^{n} \binom{n}{r} x^r (1-x)^{n-r}$

(ii) $\sum_{\substack{r=0 \\ r \text{ odd}}}^{n} \binom{n}{r} x^r (1-x)^{n-r}$

(b) If we differentiate (3.3) with respect to x and then multiply by x, we have

$$\sum_{r=0}^{n} r \binom{n}{r} x^r y^{n-r} = nx(x+y)^{n-1}.$$

Use similar technique to simplify the sum $\sum_{r=0}^{n} r^2 \binom{n}{r} x^r y^{n-r}$.