

1) Suppose  $Y$  is the number of gypsy moths caught in a trap for the moth. Assume that  $Y$  is from a highly skewed distribution with mean  $\mu = 0.5$  and standard deviation  $\sigma = 0.7$ . Assume that the sample mean  $\bar{Y}$  is computed from a sample of size  $n = 16$  traps. Find  $P(\bar{Y} \geq 0.6)$ , if possible.

not possible

2) Suppose  $Y$  is the number of gypsy moths caught in a trap for the moth. Assume that  $Y$  is from an approximately normal distribution with mean  $\mu = 0.5$  and standard deviation  $\sigma = 0.7$ . Assume that the sample mean  $\bar{Y}$  is computed from a sample of size  $n = 16$  traps. Find  $P(\bar{Y} \geq 0.6)$ , if possible.

$$z = \frac{0.6 - 0.5}{0.7/\sqrt{16}} = \frac{0.1}{0.175} = 0.57 \quad \mu = \mu = 0.5, \quad \sigma = \frac{\sigma}{\sqrt{n}} = \frac{0.7}{\sqrt{16}} = 0.175$$

$$P(\bar{Y} \geq 0.6) = P(Z > 0.57) = 1 - P(Z \leq 0.57) = 1 - 0.7157 = 0.2843$$

3) Hurricanes occur at a Poisson rate of 0.25 per week during hurricane season which lasts 15 weeks. Find the probability of four hurricanes in the upcoming hurricane season.

$$W \sim \text{Poisson}(\mu = \lambda t = 0.25(15) = \frac{15}{4} = 3.75)$$

$$P(W = k) = P(k) = \frac{e^{-\mu} \mu^k}{k!}$$

$$P(4) = \frac{e^{-3.75} (3.75)^4}{4!} = 0.1938$$

Y-TT:

$E(U) = n \sum_{i=1}^n \dots$

$V(U) = n \sum_{i=1}^n \dots$

$\phi_U(t) = (1-2t)^{-2 \sum_{i=1}^n p_i}$

4) Suppose that  $X_1, \dots, X_n$  are independent random variables where  $E(X_i) = 4p$ ,  $V(X_i) = 8p$  and the moment generating function of  $X_i$  is  $\phi_{X_i}(t) = (1 - 2t)^{-2p}$  for  $t < 0.5$ . Let  $U = \sum_{i=1}^n X_i$ .

a) Find  $E(U)$ .  $= \sum_{i=1}^n E(X_i) = \sum_{i=1}^n 4p = \boxed{4np}$

b) Find the variance  $V(U)$  of  $U$ .  $= \sum_{i=1}^n V(X_i) = \sum_{i=1}^n 8p = \boxed{8np}$

c) Find the moment generating function  $\phi_U(t)$  of  $U$ .  $= \prod_{i=1}^n \phi_{X_i}(t) =$

$\prod_{i=1}^n (1-2t)^{-2p} = (1-2t)^{-2np} = \boxed{(1-2t)^{-2np}}$

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5) Let  $X$  be a random variable from a distribution with pdf

$f(x) = \frac{\theta}{x^2} \exp\left(\frac{-\theta}{x}\right)$

Support of  $X$  is  $(0, \infty)$

where  $x > 0$  and  $\theta > 0$ . Let  $Y = \frac{1}{X}$  and find the pdf of  $Y$  using the method of transformations. Do not forget to include the support of  $Y$ .

$y = \frac{1}{x} = x^{-1}, \quad x \rightarrow 0, \quad y \rightarrow \infty = \lim_{x \rightarrow 0} \frac{1}{x}$

$x = \frac{1}{y} = y^{-1} = x^{-1}(y), \quad \left| \frac{dx^{-1}(y)}{dy} \right| = |-y^{-2}| = \frac{1}{y^2}$

$f_Y(y) = f_X(x^{-1}(y)) \left| \frac{dx^{-1}(y)}{dy} \right| =$

$\frac{\theta}{(1/y)^2} \exp\left(\frac{-\theta}{(1/y)}\right) \frac{1}{y^2} = \boxed{\theta \exp(-\theta y) = \theta e^{-\theta y}, y > 0}$