

Homework 1 Solutions

Statistics 134, Pitman, Fall 2012

- 1.1.7 a) $P(\text{maximum} \leq 2) = P(\text{both dice} \leq 2) = 4/36 = 1/9$
b) $P(\text{maximum} \leq 3) = P(\text{both dice} \leq 3) = 9/36 = 1/4$
c) $P(\text{maximum} = 3) = P(\text{maximum} \leq 3) - P(\text{maximum} \leq 2) = 5/36$
d)

Outcome	1	2	3	4	5	6
Probability	1/36	3/36	5/36	7/36	9/36	11/36

e) Since this covers all the possible outcomes of the experiment, and these events are mutually exclusive, you should expect $P(1) + P(2) + P(3) + P(4) + P(5) + P(6) = 1$.
- 1.3.8 a) $A \cup B =$ "male or undeclared".
 $P(A \cup B) = P(A) + P(B) - P(AB) = 0.6 + 0.4 - 0.2 = 0.8$
b) $A^c =$ "female"
 $P(A^c) = 1 - P(A) = 0.4$
c) $B^c =$ "declared major"
 $P(B^c) = 0.6$
d) $A^c B =$ "female and undeclared"
 $P(A^c B) = P(B) - P(AB) = 0.4 - 0.2 = 0.2$
e) $A \cup B^c =$ "male or declared".
 $P(A \cup B^c) = P[(A^c B)^c] = 1 - 0.2 = 0.8$
f) $A^c B^c =$ "female and declared"
 $P(A^c B^c) = P[(A \cup B)^c] = 1 - 0.8 = 0.2$
- 1.3.10 a) $P(\text{exactly 2 of } A, B, C) = P(ABC^c) + P(AB^cC) + P(A^cBC)$
 $= (P(AB) - P(ABC)) + (P(AC) - P(ABC)) + (P(BC) - P(ABC))$
 $= P(AB) + P(AC) + P(BC) - 3P(ABC)$
b) $P(\text{exactly 1 of } A, B, C) = P(AB^cC^c) + P(A^cB^cC) + P(A^cB^cC)$
 $= P(A) - P(A \cap (B \cup C)) + P(B) - P(B \cap (A \cup C)) + P(C) - P(C \cap (A \cup B))$
 $= \dots$
 $= P(A) + P(B) + P(C) - 2(P(AB) + P(AC) + P(BC)) + 3P(ABC)$
c) $P(\text{exactly none}) = 1 - P(A \cup B \cup C)$
 $= 1 - (P(A) + P(B) + P(C)) + (P(AB) + P(AC) + P(BC)) - P(ABC)$

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Léo Pomar



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In and Out of Equilibrium 3: Celebrating Vladas Sidoravicius Maria Eulália Vares, Roberto Fernández, Luiz Renato Fontes, Charles M. Newman, 2021-03-25 This is a volume in memory of Vladas Sidoravicius who passed away in 2019 Vladas has edited two volumes appeared in this series In and Out of Equilibrium and is now honored by friends and colleagues with research papers reflecting Vladas interests and contributions to probability theory

Solutions Manual : A First Course in Probability, Third Edition Sheldon M. Ross, 1988 Technical Abstract Bulletin, 1964 *Annals of Eugenics*, 1947-10

Backward Stochastic Differential Equations Jianfeng Zhang, 2017-08-22 This book provides a systematic and accessible approach to stochastic differential equations backward stochastic differential equations and their connection with partial differential equations as well as the recent development of the fully nonlinear theory including nonlinear expectation second order backward stochastic differential equations and path dependent partial differential equations Their main applications and numerical algorithms as well as many exercises are included The book focuses on ideas and clarity with most results having been solved from scratch and most theories being motivated from applications It can be considered a starting point for junior researchers in the field and can serve as a textbook for a two semester graduate course in probability theory and stochastic analysis It is also accessible for graduate students majoring in financial engineering

Differential and Integral Equations, 2000 **AMSTAT News**, 1994 *A Forward-Backward SDEs Approach to Pricing in Carbon Markets* Jean-François Chassagneux, Hinesh Chotai, Mirabelle Muûls, 2017-10-05 In Mathematical Finance the authors consider a mathematical model for the pricing of emissions permits The model has particular applicability to the European Union Emissions Trading System EU ETS but could also be used to consider the modeling of other cap and trade schemes As a response to the risk of Climate Change carbon markets are currently being implemented in regions worldwide and already represent more than 30 billion However scientific and particularly mathematical studies of these carbon markets are needed in order to expose their advantages and shortcomings as well as allow their most efficient implementation This Brief reviews mathematical properties such as the existence and uniqueness of solutions for the pricing problem stability of solutions and their behavior These fit into the theory of fully coupled forward backward stochastic differential equations FBSDEs with irregular coefficients The authors present a numerical algorithm to compute the solution to these non standard FBSDEs They also carry out a case study of the UK energy market This involves estimating the parameters to be used in the model using historical data and then solving a pricing problem using the

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