

Mathematical Statistics Solution to Homework 3

3.8

(a)

Let X be the number of people who go to movie theater one. Since customers choose randomly, then $X \sim \text{Bin}(1000, \frac{1}{2})$.

$$\Pr(X > N) = \sum_{x=N+1}^{1000} \binom{1000}{x} \left(\frac{1}{2}\right)^{1000} < 0.01$$

(b)

Let $\mu = 1000 \times \frac{1}{2} = 500$, $\sigma^2 = 1000 \times \frac{1}{4} = 250$ and $Z \sim \mathcal{N}(0, 1)$.

$$\begin{aligned} \Pr(X > N) &\approx \Pr\left(Z > \frac{N - 500}{\sqrt{250}}\right) < 0.01 \\ \Rightarrow \frac{N - 500}{\sqrt{250}} &> 2.3263 \Rightarrow N > 536.78 \end{aligned}$$

Each theater should have at least 537 seats.

3.13

$$E(X_T) = \sum_{x=1}^{\infty} x \Pr(X_T = x) = \frac{1}{\Pr(X > 0)} \sum_{x=0}^{\infty} x \Pr(X = x) = \frac{E(X)}{\Pr(X > 0)} \quad (1)$$

$$E(X_T^2) = \sum_{x=1}^{\infty} x^2 \Pr(X_T = x) = \frac{1}{\Pr(X > 0)} \sum_{x=0}^{\infty} x^2 \Pr(X = x) = \frac{E(X^2)}{\Pr(X > 0)}$$

$$\text{Var}(X_T) = \frac{E(X^2)}{\Pr(X > 0)} - \left(\frac{E(X)}{\Pr(X > 0)}\right)^2 \quad (2)$$

(a)

For $X \sim \text{Poisson}(\lambda)$, we have

$$\Pr(X > 0) = 1 - \Pr(X = 0) = 1 - \exp(-\lambda),$$

$E(X) = \lambda$ and $E(X^2) = \lambda + \lambda^2$, then by (1) and (2),

$$E(X_T) = \frac{\lambda}{1 - \exp(-\lambda)},$$

$$\text{Var}(X_T) = \frac{\lambda + \lambda^2}{1 - \exp(-\lambda)} - \left(\frac{\lambda}{1 - \exp(-\lambda)}\right)^2.$$

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CL Gary



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