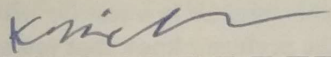


MUST DO BEFORE STARTING EXAM

UCLA ID: 204842063 TA Session: 3:00PM

LAST NAME (Please, PRINT): Wong --- (Put ID on your desk)

FIRST NAME: kelvin ---

SIGNATURE (In English):  ---

- WRITE AND MARK YOUR NAME AND ID ON THE SCANTRON.
- WRITE THE COLOR OF THE EXAM ON THE TOP OF THE SCANTRON, IN NUMBER 2 PENCIL.
- WRITE YOUR NAME ON ALL SIDES OF THE CHEAT SHEET, TOP RIGHT HAND CORNER. MAKE SURE YOUR CHEAT SHEET IS STAPLED THROUGHOUT THE WHOLE EXAM.
- DO NOT DETACH ANY PAGES FROM THIS EXAM. EXAM MUST STAY STAPLED DURING THE WHOLE EXAM.
- PUT ALL YOUR BELONGINGS INSIDE YOUR BACKPACK UNDER THE CHAIR.
- ONLY ID, NUMBER 2 PENCIL AND PEN, ERASER, SCIENTIFIC CALCULATOR, SCANTRON AND CHEAT SHEET ALLOWED IN THE EXAM.
- PUT DOWN THE TABLES ON YOUR RIGHT AND LEFT. ALL ITEMS MUST BE ON YOUR DESK.

Other important Instructions--Read. Points lost for not following directions OR 0 POINTS IN THE EXAM, and further consequences.

- Closed books, closed notes. Material covered is up to last day of lecture before the exam.
- Students without a cheat sheet must let the professor know that do not have one before the exam and sit on the front row of the exam room.
- You must be silent in the exam room throughout the whole time that you are in the room, from the moment you enter until the you are outside the room.
- Only scientific calculator allowed for computations. You may not use your phone or any other electronic device as calculator. Graphics calculators are not allowed. No exceptions.
- Phones and other electronic devices must be placed inside your backpack and not accessed again until you are out of the room. While in the classroom, they must be in your backpack and your backpack on the floor under the chair. If you do not have a backpack, you must put the items on the front desk. Iwatches and other devices are not allowed either. Phones or devices in pockets will lead to big loss of points in the exam. It is not worth the risk.

- Answer for multiple choice questions will be marked in scantron AND the exam. Work will not be read. Failure to mark your name, ID or some answers will result in point deduction from the exam grade. This is the second time you do a test. So no more grace period on this.
- The scantron, together with the cheat sheet will be inserted inside the exam before you turn in the exam.
- Left handed students must sit in a seat for left-handed students. The professor will tell students where to sit. Please, let the professor know that you are left handed once seated and she will indicate where to move.
- ID must be ready to show BEFORE and at all times during the exam. NO ID, no exam.
- This midterm must show your individual work. Talking to others during the midterm, not adhering to the above, sharing information or breaking any other aspect of the student code of conduct at UCLA will not be tolerated and will be referred to the Dean of Students office. You can not exchange papers or information. All your things must be on the floor. You may not use the empty seats next to you to put things. Put the tables down. Honor code applies.
- Cheat sheet can have only formulas and definitions, no solved problems, no examples of any kind, no proofs, no numerical examples, no intermediate steps and no drawings or graphs of any kind. YOUR NAME MUST BE ON CHEAT SHEET AT ALL TIMES. Be ready to show your cheat sheet when the instructor requests it. The cheat sheet must be written all in English. Cheat sheets that do not comply will result in lower grade in the exam. You may have four pages, i.e., two sides of two 11 by 8 sheet, STAPLED. If you do not have a cheat sheet, you must tell the professor at the beginning of the exam and sit on the front row of the room.
- The examples of distributions that you are allowed to have on the exam will be attached to the exam. Those are the only examples you may have.
- You may not speak to each other in the exam room. Wait until you are out of the room.

MULTIPLE CHOICE QUESTIONS. ONLY ONE ANSWER IS CORRECT. CHOICE MUST BE MARKED ON THE SCANTRON, AND ALSO HERE ON THE EXAM. ONLY THE SCANTRON WILL BE GRADED. NO MARKS ON SCANTRON OR MORE THAN ONE MARK WILL RESULT IN 0 POINTS FOR THE QUESTION NOT MARKED, EVEN IF IT IS MARKED ON THE EXAM. You may use the space near the question for scratch work, but scratch work will not be read.

Question 1. The proportion of air pollution particles in the air of a urban area has the following probability density function

$$f(y) = 1, \quad 0 \leq y \leq 1$$

Let Y_1, Y_2, Y_3, Y_4 be the proportion in four independent urban areas, each of them with the density function given above. The moment generating function of $W = Y_1 + Y_2 + Y_3 + Y_4$ is

- (a) $\frac{(e^t-1)^4}{t^4}$
- (b) e^{3t}
- (c) $e^{3t+1/2t^2}$
- (d) $\frac{(e^t-1)^3}{t^3}$
- (e) $e^{-4} + 0.75^{10}$

Question 2. The amount of distilled water dispensed by a certain machine has a normal distribution with $\mu = 30$ ounces and standard deviation $\sigma = 3$ ounces. What container size will ensure that overflow occurs only 0.01 percent of the time?

- (a) 25.34
- (b) 36.99
- (c) 16.5
- (d) 34.66
- (e) 51.19

$N(\mu=30, \sigma=3)$

$\swarrow 0.5040$

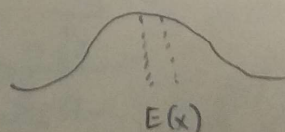
$P(X > C) = 0.01$

~~31.51~~

$\frac{C-30}{3} = \frac{0.5040}{2.33}$

Question 3. The scores of students taking the SAT are normally distributed. What is the probability that the score is within one standard deviation of its expected value? Choose the closest value.

- (a) Can not be answered without further information
- (b) 0.68
- (c) 0.9451
- (d) 0.3110



(e) 0.1345

$$1 - \int_0^4 -e^{-0.2x} dx$$

Question 4. A sugar refinery has three processing plants, all of which receive raw sugar in bulk. The amount of sugar that one plant can process in one day can be modeled as having an exponential distribution with expected value equal to 5 tons for each of the three plants.

If the three plants operate independently, find the probability that exactly two of the three plants will process more than 4 tons on a given day.

(a) 0.4493

(b) 0.3335

(c) 0.7121

(d) 0.2566

(e) 0.9157

$$\lambda e^{-\lambda x}$$

$$E(x) = \frac{1}{\lambda} = 5$$

$$\lambda = 0.2$$

$$p = 0.55067$$

$$\exp(\lambda = 0.2) (1-p) = 0.9101342$$

$$0.2 e^{-0.2x} \Big|_0^4 = p = 0.089865$$

$$\binom{3}{2} p^2 (1-p) = 0.3335$$

Question 5. The median age of residents of the United States is 31 years. If a survey of 400 randomly selected United States residents is taken, find the approximate probability that more than 300 of them will be under 31 years of age.

(a) approximately 0

(b) 0.5

(c) 0.471

(d) 0.8413

(e) approximately 1

$$p = \frac{1}{2} \quad n = 400 \quad \mu = 200$$

$$\sigma^2 = 100$$

$$1 - P(x < 300)$$

$$P(x < 10)$$

Question 6. The number of times that a person contracts a cold in a give year is a Poisson random variable with parameter $\lambda = 6$. Suppose that a new wonder drug (based on large quantities of vitamin C) has just been marketed that reduces the Poisson parameter to $\lambda = 3$ for 75% of the population (that is, the drug is beneficial for that 75% of the population because it reduces the average number of colds). For the other 25 percent of the population the drug has no appreciable effect on colds (that is, their λ is still 6). If an individual tries the drug for a year and has 2 colds in that time, how likely is it that the drug is beneficial for him or her?

(a) 0.2518

(b) 0.75

(c) 0.9377

(d) 0.11

$$e^{-\lambda} \frac{\lambda^x}{x!}$$

$$\lambda = 6$$

$$0.75 e^{-3} \frac{3^2}{2!} + 0.25 e^{-6} \frac{6^2}{2!}$$

$$0.75 P(\lambda=3) + 0.25 P(\lambda=6)$$

(e) 0.8886

Question 7. Let X be the time (in seconds) that Alice waits for a traffic light to turn green, and let Y be the time in seconds (at a different intersection) that Bob waits for a traffic light to turn green. Suppose that X is exponential with expected value $1/4$ and Y is exponential with expected value $1/5$. The two random variables are independent. What is the probability that Alice waits less than 2 seconds and Bob waits more than 1 second.

(a) 0.340027

(b) 0.0067

(c) 0.32

(d) 0.5911

(e) 0.997

$$\begin{aligned}
 X &\sim \exp(\lambda=4) & \int_0^x 2e^{-2t} \\
 Y &\sim \exp(\lambda=5) & -e^{2t} \Big|_0^x \\
 & & (1 - e^{-4(2)}) (1 - (1 - e^{-5(1)})) \\
 & & (0.999664) (1 - (1 - e^{-5})) \\
 P(X < 2) P(Y > 1) & \\
 P(X < 2) (1 - P(Y < 1)) &
 \end{aligned}$$

Question 8. The variation of a certain electrical current source X (in milliamps) can be modelled by the pdf

$$f(x) = 1.25 - 0.25x, \quad 2 \leq x \leq 4$$

If this current passes through a $220\text{-}\Omega$ resistor, the resulting power (in microwatts) is given by the expression

$$g(x) = \text{current}^2(\text{resistance}) = 220X^2$$

What is the expected power?

(a) 1666.668

(b) 1765.696

(c) 1833.3

(d) 2031

(e) 789.131

$$\begin{aligned}
 &\int_2^4 x(1.25 - 0.25x) \\
 &26.667 - (6 - 3.33 + 1) \int_2^4 1.25x^2 - 0.25x^3 \\
 &10 - 5.333 - 2.5 + \frac{2}{3} \left. \frac{1.25x^3}{3} - \frac{0.25x^4}{4} \right|_2^4
 \end{aligned}$$

Question 9. Let X be a continuous random variable with the following density function.

$$f(x) = \frac{1}{2}x, \quad 0 \leq x \leq 2$$

The Interquartile range is:

(a) 1.1

(b) 2.821

$$\begin{aligned}
 &\int \frac{x^2}{4} \\
 &0.5 \leq x \leq 1.5 \\
 &P(X < 1.5) - P(X < 0.5)
 \end{aligned}$$

- (c) 1.7320
- (d) 0.67
- (e) 0.7320

Question 10. Consider the volumes of soda remaining in 100 cans of soda that are nearly empty. Let X_1, \dots, X_{100} denote the volumes (in ounces) of cans one through one hundred, respectively. Suppose that the volumes X_i are independent, and that each X_i is uniformly distributed between 0 and 2. What is the expected total amount of soda in the cans? What is the standard deviation?

- (a) $\mu_{\sum_{i=1}^n x_i} = 1$ and $\sigma_{\sum_{i=1}^n x_i} = 57.73$
- (b) $\mu_{\sum_{i=1}^n x_i} = 120$ and $\sigma_{\sum_{i=1}^n x_i} = 10.241$
- (c) $\mu_{\sum_{i=1}^n x_i} = 5.773$ and $\sigma_{\sum_{i=1}^n x_i} = 100$
- (d) $\mu_{\sum_{i=1}^n x_i} = 100$ and $\sigma_{\sum_{i=1}^n x_i} = 5.773$
- (e) $\mu_{\sum_{i=1}^n x_i} = 201$ and $\sigma_{\sum_{i=1}^n x_i} = 12.11$

$\frac{2}{2} = 1$

~~Σ~~ (

100

Σ
x=0

Question 11. Homes in three different countries, A, B, and C, have seen their values decrease as a consequence of the recession. Since the homes are in different countries, it is reasonable to assume that the values lost in these countries (random variables J, K, L) are independent. The moment generating functions for the distribution of the loss in values of the countries (random variables J, K, L, respectively) are:

$$M_J(t) = (1 - 2t)^{-4} \quad M_K(t) = (1 - 2t)^{-5} \quad M_L(t) = (1 - 2t)^{-3}$$

The exact distribution of J+K+L is

- (a) Gamma with $\mu = 1/2$ and $\sigma = 12$
- (b) Normal with $\mu = 2, \sigma = 6$
- (c) Exponential with $\mu = 0.5, \sigma = 0.5$
- (d) Uniform(2, 12)
- (e) Gamma with $\mu = 24, \sigma = 6.928$

Question 12. A large stockpile of used pumps contains 20% that are currently unusable and need to be repaired. A repairman is sent to the stockpile with three repair kits. He selects pumps at random and tests them one at a time. If a pump works, he goes on to the next one. If a pump doesn't work, he uses one of his repair kits on it. Suppose that it takes 10 minutes to test whether a pump works, and 20 minutes to repair a pump that does not work. Find the expected value and standard deviation of the total time it takes the repairman to use up his three kits.

- (a) $\mu = 450, \sigma = 42.43641$

$E(Y) = 90 + 10E(x)$ 3 kits

0.2

$Y = 10x$

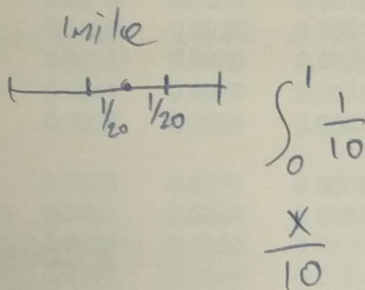
~~?~~

$Y = 90 + 10x$

- (b) $\mu = 6000, \sigma = 210$
- (c) $\mu = 180, \sigma = 20.784$
- (d) $\mu = 1001, \sigma = 10$
- (e) $\mu = 210, \sigma = 77.4596$

Question 13. A bomb is to be dropped along a 1-mile-long line that stretches across a practice target zone. The target zone's center is at the midpoint of the line. The target will be destroyed if the bomb falls within $\frac{1}{20}$ mile on either side of the center. Find the probability that the target will be destroyed, given that the bomb falls at a random location along the line.

- (a) 0.1
- (b) 0.2
- (c) 0.3
- (d) 0.04
- (e) 0.61



Question 14. A student proposes the following as a density function for a random variable Y,

$$f(y) = e^{-y}y^3, \quad y \geq 0.$$

Which of the following is true?

- (a) The expected value of this random variable is 1
- (b) $f(y) = 1, y \geq 0.$
- (c) The moment generating function of this random variable is $(\frac{1}{1-t})^4$
- (d) This is an exponential random variable.
- (e) This is not a density function.

Question 15. The distribution of the amount of gravel (in tons) sold by a particular construction supply company in a given week is a continuous random variable X with density function

$$f(x) = 1.5(1 - x^2), \quad 0 \leq x \leq 1$$

The Cumulative distribution function of X is

- (a) $F(x) = \frac{1.5-x}{3-x}, \quad 0 \leq x \leq 1$
- (b) $F(x) = 1 - e^{-x/2}, \quad 0 \leq x \leq 1$

$$\int_0^x 1.5 - 1.5x^2$$

$$1.5x - 1.5x^3$$

$$\frac{1.5x - 1.5x^3}{3}$$

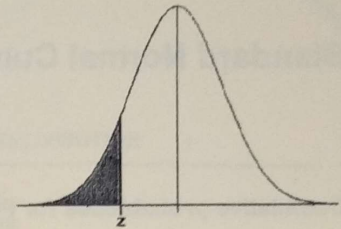
- (c) $F(x) = 1/2, \quad 0 \leq x \leq 1$
(d) $F(x) = 1.5x(1 - x^2/3), \quad 0 \leq x \leq 1$
(e) $F(x) = df(x)/dx$

NOW THAT YOU ARE DONE, MAKE SURE YOU:

- (a) Have marked your name and ID in the scantron and indicated color of your exam.
(b) Have written your name and id on the first page of this exam and have signed with your signature.
(c) Have signed on the front page of the exam.

Insert cheat sheet and scantron between the pages of the exam. Close the exam and wait until we collect it from you. Remain seated and in silence until every student has turned in the exam. Do not talk or use the phone until you are out of the room.

Standard Normal Cumulative Probability Table



Cumulative probabilities for NEGATIVE z-values are shown in the following table:

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
-3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
-3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
-3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
-3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
-3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
-2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
-2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
-2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
-2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
-2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
-2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
-2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
-2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
-2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
-2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
-1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
-1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
-1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
-1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
-1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
-1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
-1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
-1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
-1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
-1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
-0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
-0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
-0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
-0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
-0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
-0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
-0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
-0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
-0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

TABLE 7.1: DISCRETE PROBABILITY DISTRIBUTION

	Probability mass function, $p(x)$	Moment generating function, $M(t)$	Mean	Variance
Binomial with parameters n, p ; $0 \leq p \leq 1$	$\binom{n}{x} p^x (1-p)^{n-x}$ $x = 0, 1, \dots, n$	$(pe^t + 1 - p)^n$	np	$np(1-p)$
Poisson with parameter $\lambda > 0$	$\frac{e^{-\lambda} \lambda^x}{x!}$ $x = 0, 1, 2, \dots$	$\exp(\lambda(e^t - 1))$	λ	λ
Geometric with parameter $0 \leq p \leq 1$	$p(1-p)^{x-1}$ $x = 1, 2, \dots$	$\frac{pe^t}{1 - (1-p)e^t}$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
Negative binomial with parameters r, p ; $0 \leq p \leq 1$	$\binom{n-1}{r-1} p^r (1-p)^{n-r}$ $n = r, r+1, \dots$	$\left[\frac{pe^t}{1 - (1-p)e^t} \right]^r$	$\frac{r}{p}$	$\frac{r(1-p)}{p^2}$

TABLE 7.2: CONTINUOUS PROBABILITY DISTRIBUTION

	Probability mass function, $f(x)$	$F(x)$ Cumulative	Moment generating function, $M(t)$	Mean	Variance
Uniform over (a, b)	$f(x) = \begin{cases} \frac{1}{b-a} & a < x < b \\ 0 & \text{otherwise} \end{cases}$	$\frac{x-a}{b-a}$	$\frac{e^{tb} - e^{ta}}{t(b-a)}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Exponential with parameter $\lambda > 0$	$f(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & x < 0 \end{cases}$	$1 - e^{-\lambda x}$	$\frac{\lambda}{\lambda - t}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
Gamma with parameters $(s, \lambda), \lambda > 0$	$f(x) = \begin{cases} \frac{\lambda e^{-\lambda x} (\lambda x)^{s-1}}{\Gamma(s)} & x \geq 0 \\ 0 & x < 0 \end{cases}$		$\left(\frac{\lambda}{\lambda - t} \right)^s$	$\frac{s}{\lambda}$	$\frac{s}{\lambda^2}$
Normal with parameters (μ, σ^2)	$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}$ $-\infty < x < \infty$		$\exp\left\{ \mu t + \frac{\sigma^2 t^2}{2} \right\}$	μ	σ^2

Chi square with n degrees of freedom

a gamma with parameters.
 $\lambda = 1/2 \quad \alpha = n/2$

$$(1-2t)^{n/2}$$

$n \quad 2n$

